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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2015

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/05/2016			128.72427	128.72427	128.74127	128.74127			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/05/2016	128.99	Put			248.73000	0.24873	265,730		0.00	0	0
EL28	On	05/05/2016	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.00	Put			258.73000	0.25873	275,730		0.00	0	0
EL28	On	05/05/2016	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/05/2016	129.01	Put			268.73000	0.26873	285,730		0.00	0	0
EL28	On	05/05/2016	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/02/2016			9.99066	82.56905	10.00192	82.49124			0.00	0	6,569
ES33	On	05/05/2016			10.07330	80.22001	10.08485	80.14134			0.00	0	0
ES33	On	04/08/2016			10.14768	81.71275	10.15938	81.63412			0.00	0	0
Total ES33 Future											0.00	0	6,569
ES33	On	04/02/2016	10.00	Put			13.26000	0.01326	0,000		0.00	0	0
ES33	On	04/02/2016	10.01	Call			55.76000	0.05576	133,570		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			82.37000	0.08237	4,560		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			0.00000	0.00000	64,550		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			649.58000	0.64958	570,910		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			580.71000	0.58071	502,040		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			511.94000	0.51194	433,270		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Call			671.35000	0.67135	749,980		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.26	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Call			538.60000	0.53860	617,230		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.24	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Call			605.02000	0.60502	683,650		0.00	0	0
ES33	On	04/08/2016	Bond Future	10.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,569
I2025	On	04/02/2016	Bond Future			123.85080	123.85080	123.86766	123.86766			0.00	0	950
I2025	On	05/05/2016	Bond Future			125.99810	125.99810	126.01644	126.01644			0.00	0	0
Total I2025 Future												0.00	0	950
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,122.34000	2.12234	2,139,200		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,132.34000	2.13234	2,149,200		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,142.34000	2.14234	2,159,200		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Call			16.44000	0.01644	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.00	Put			0.00000	0.00000	1,900		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Call			6.44000	0.00644	0,000		0.00	0	0
I2025	On	05/05/2016	Bond Future	126.01	Put			0.00000	0.00000	11,900		0.00	0	0
I2025	On	05/05/2016	Bond Future	125.99	Call			26.44000	0.02644	8,100		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	950
I2033	On	04/02/2016	Bond Future			106.16806	106.16806	106.18235	106.18235			0.00	0	185
I2033	On	05/05/2016	Bond Future			107.03432	107.03432	107.04984	107.04984			0.00	0	0
Total I2033 Future												0.00	0	185
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			3,782.35000	3.78235	3,768,060		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			3,772.35000	3.77235	3,758,060		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			3,792.35000	3.79235	3,778,060		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Call			4,659.84000	4.65984	4,644,320		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			4,649.84000	4.64984	4,634,320		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			4,639.84000	4.63984	4,624,320		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	185
I2038	On	04/02/2016	Bond Future			129.88781	129.88781	129.90531	129.90531			0.00	0	16,637
I2038	On	05/05/2016	Bond Future			132.13992	132.13992	132.15883	132.15883			0.00	0	0
Total I2038 Future												0.00	0	16,637
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			1,084.69000	1.08469	1,102,190		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			1,094.69000	1.09469	1,112,190		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			1,104.69000	1.10469	1,122,190		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Call			1,158.83000	1.15883	1,139,920		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Call			1,148.83000	1.14883	1,129,920		0.00	0	0
I2038	On	05/05/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Call			1,168.83000	1.16883	1,149,920		0.00	0	0
I2038	On	05/05/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	16,637
I2046	On	04/02/2016	Bond Future			132.24360	132.24360	132.26110	132.26110			0.00	0	11,598
I2046	On	05/05/2016	Bond Future			133.10769	133.10769	133.12674	133.12674			0.00	0	0
Total I2046 Future												0.00	0	11,598
I2046	On	04/02/2016	Bond Future	127.99	Call			4,271.10000	4.27110	4,253,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			4,261.10000	4.26110	4,243,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			4,251.10000	4.25110	4,233,600		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Call			3,136.74000	3.13674	3,117,690		0.00	0	0
I2046	On	05/05/2016	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	05/05/2016	Bond Future	130.00	Call			3,126.74000	3.12674	3,107,690		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Call			3,116.74000	3.11674	3,097,690		0.00	0	0
I2046	On	05/05/2016	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	11,598
I2050	On	04/02/2016	Bond Future			139.42478	139.42478	138.76878	138.76878			14,081,902.78	101	9,973
I2050	On	05/05/2016	Bond Future			141.84200	141.84200	141.17571	141.17571			0.00	0	0
Total I2050 Future												14,081,902.78	101	9,973
I2050	On	04/02/2016	Bond Future	137.99	Call			778.78000	0.77878	1,434,780		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			768.78000	0.76878	1,424,780		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			758.78000	0.75878	1,414,780		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Call			3,185.71000	3.18571	3,852,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Call			3,175.71000	3.17571	3,842,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Call			3,165.71000	3.16571	3,832,000		0.00	0	0
I2050	On	05/05/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												14,081,902.78	101	9,973
R186	On	04/02/2016	Bond Future			8.49180	115.47979	8.49248	115.47458		9.44	0.00	0	51,304
R186	On	05/05/2016	Bond Future			8.54461	117.49502	8.54521	117.49051		9.19	0.00	0	0
R186	On	04/08/2016	Bond Future			8.58579	114.37841	8.58614	114.37584		9.34	0.00	0	0
Total R186 Future												0.00	0	51,304
R186	On	04/02/2016	Bond Future	8.85	Call			3,571.63000	3.57163	3,564,030	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	8.85	Put			875.59000	0.87559	862,780	9.49	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Call			5,599.89000	5.59989	5,596,970	9.65	0.00	0	0
R186	On	04/02/2016	Bond Future	9.20	Put			348.24000	0.34824	340,110	9.65	0.00	0	700
R186	On	04/02/2016	Bond Future	8.75	Call			3,058.57000	3.05857	3,049,830	9.44	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,107.79000	1.10779	1,093,840	9.44	0.00	0	11,695
R186	On	04/02/2016	Bond Future	8.80	Call			3,310.64000	3.31064	3,302,450	9.46	0.00	0	0
R186	On	04/02/2016	Bond Future	8.80	Put			986.38000	0.98638	972,980	9.46	0.00	0	5,000
R186	On	04/02/2016	Bond Future	8.83	Call			3,466.13000	3.46613	3,458,280	9.48	0.00	0	0
R186	On	04/02/2016	Bond Future	8.83	Put			918.60000	0.91860	905,540	9.48	0.00	0	33
R186	On	04/02/2016	Bond Future	8.45	Call			1,768.91000	1.76891	1,758,200	9.34	0.00	0	350
R186	On	04/02/2016	Bond Future	8.45	Put			2,095.15000	2.09515	2,079,230	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	8.65	Call			2,586.38000	2.58638	2,576,690	9.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/02/2016	Bond Future	8.65	Put			1,387.68000	1.38768	1,372,780	9.41	0.00	0	340
R186	On	04/02/2016	Bond Future	8.70	Call			2,817.48000	2.81748	2,808,240	9.42	0.00	0	0
R186	On	04/02/2016	Bond Future	8.70	Put			1,241.88000	1.24188	1,227,430	9.42	0.00	0	5,000
R186	On	04/02/2016	Bond Future	7.90	Call			427.45000	0.42745	420,080	9.16	0.00	0	680
R186	On	04/02/2016	Bond Future	7.90	Put			5,094.38000	5.09438	5,081,800	9.16	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			107.66000	0.10766	104,380	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,988.56000	7.98856	7,980,070	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	8.02	Call			614.40000	0.61440	605,740	9.20	0.00	0	700
R186	On	04/02/2016	Bond Future	8.02	Put			4,315.46000	4.31546	4,301,590	9.20	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			1,592.49000	1.59249	1,581,730	9.33	0.00	0	680
R186	On	04/02/2016	Bond Future	8.40	Put			2,304.34000	2.30434	2,288,370	9.33	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			99.47000	0.09947	96,370	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,148.33000	8.14833	8,140,020	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			103.50000	0.10350	100,310	9.11	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,068.34000	8.06834	8,059,940	9.11	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Call			3,694.09000	3.69409	3,688,220	9.19	0.00	0	0
R186	On	05/05/2016	Bond Future	8.75	Put			2,170.55000	2.17055	2,160,170	9.19	0.00	0	1,900
R186	On	05/05/2016	Bond Future	8.34	Put			3,709.01000	3.70901	3,697,880	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,185.82000	2.18582	2,179,200	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,664.42000	3.66442	3,653,290	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			522.28000	0.52228	518,020	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Call			4,141.49000	4.14149	4,136,010	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	8.85	Put			1,884.10000	1.88410	1,874,110	9.23	0.00	0	5,350
R186	On	05/05/2016	Bond Future	8.33	Call			2,122.40000	2.12240	2,115,780	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,257.95000	8.25795	8,249,180	8.87	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,753.96000	3.75396	3,742,830	9.06	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,153.96000	2.15396	2,147,340	9.06	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,903.35000	3.90335	3,895,110	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,227.73000	3.22773	3,222,060	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,864.03000	3.86403	3,855,790	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,263.18000	3.26318	3,257,510	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,825.36000	3.82536	3,817,120	9.25	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,192.87000	3.19287	3,187,200	9.25	0.00	0	0
Total R186 Option												0.00	0	32,428
Total For R186												0.00	0	83,732
R197	On	04/02/2016	Bond Future			294.21444	294.21444	294.26380	294.26380			0.00	0	714
R197	On	05/05/2016	Bond Future			299.31478	299.31478	299.36784	299.36784			0.00	0	0
Total R197 Future												0.00	0	714
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			2,726.20000	2.72620	2,775,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			2,736.20000	2.73620	2,785,560		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			2,746.20000	2.74620	2,795,560		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Put			642.16000	0.64216	695,220		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	299.99	Put			622.16000	0.62216	675,220		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/05/2016	Bond Future	300.00	Put			632.16000	0.63216	685,220		0.00	0	0
R197	On	05/05/2016	Bond Future	300.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	714
R202	On	04/02/2016	Bond Future			242.12805	242.12805	241.48774	241.48774			0.00	0	42,265
R202	On	05/05/2016	Bond Future			246.32549	246.32549	245.67663	245.67663			0.00	0	0
Total R202 Future												0.00	0	42,265
R202	On	04/02/2016	Bond Future	239.99	Call			1,497.74000	1.49774	2,138,050		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			1,487.74000	1.48774	2,128,050		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			1,477.74000	1.47774	2,118,050		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Put			1,333.37000	1.33337	684,510		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	246.99	Put			1,313.37000	1.31337	664,510		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/05/2016	Bond Future	247.00	Put			1,323.37000	1.32337	674,510		0.00	0	0
R202	On	05/05/2016	Bond Future	247.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	42,265
R2023	On	04/02/2016	Bond Future			8.31232	100.50492	8.31831	100.47402		7.10	0.00	0	12,087
R2023	On	05/05/2016	Bond Future			8.36814	98.33075	8.37428	98.29999		7.13	0.00	0	0
R2023	On	04/08/2016	Bond Future			8.40832	100.16006	8.41441	100.13045		6.85	0.00	0	0
Total R2023 Future												0.00	0	12,087
R2023	On	04/02/2016	Bond Future	8.01	Call			616.20000	0.61620	618,220	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,222.77000	2.22277	2,193,890	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			584.25000	0.58425	586,050	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,296.18000	2.29618	2,267,080	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			600.08000	0.60008	601,980	6.97	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,259.31000	2.25931	2,230,310	6.97	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,542.99000	1.54299	1,551,300	7.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/05/2016	Bond Future	8.24	Put			2,218.47000	2.21847	2,196,020	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,565.75000	1.56575	1,574,180	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,190.73000	2.19073	2,168,400	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,588.72000	1.58872	1,597,280	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,163.23000	2.16323	2,141,030	7.06	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Put			2,726.93000	2.72693	2,706,310	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Call			1,896.79000	1.89679	1,905,870	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.25	Put			2,699.99000	2.69999	2,679,460	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Call			1,918.78000	1.91878	1,927,960	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.26	Put			2,672.89000	2.67289	2,652,460	6.79	0.00	0	0
R2023	On	04/08/2016	Bond Future	8.24	Call			1,874.61000	1.87461	1,883,600	6.79	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	12,087
R203	On	04/02/2016	Bond Future			7.31929	104.69860	7.30876	104.71436		1.67	0.00	0	15,947
R203	On	05/05/2016	Bond Future			7.36430	102.35667	7.35119	102.37336		1.47	0.00	0	0
R203	On	04/08/2016	Bond Future			7.32887	104.26114	7.31087	104.27997		1.20	0.00	0	0
Total R203 Future												0.00	0	15,947
R203	On	04/02/2016	Bond Future	7.25	Call			266.39000	0.26639	257,160	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			354.38000	0.35438	360,910	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			273.42000	0.27342	264,070	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			346.43000	0.34643	352,840	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			259.47000	0.25947	250,370	1.65	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			362.45000	0.36245	369,110	1.65	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			336.04000	0.33604	327,380	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			465.01000	0.46501	473,040	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			342.04000	0.34204	333,290	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			458.26000	0.45826	466,200	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			330.11000	0.33011	321,530	1.45	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			471.84000	0.47184	479,950	1.45	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Call			374.10000	0.37410	364,450	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.24	Put			448.26000	0.44826	457,440	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Call			379.38000	0.37938	369,660	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.25	Put			443.07000	0.44307	452,180	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Call			384.70000	0.38470	374,900	1.18	0.00	0	0
R203	On	04/08/2016	Bond Future	7.26	Put			437.92000	0.43792	446,950	1.18	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,947
R2030	On	04/02/2016	Bond Future			8.90284	93.05474	8.89838	93.08823			0.00	0	10,930
R2030	On	05/05/2016	Bond Future			8.95998	94.67926	8.95529	94.71396			0.00	0	0
Total R2030 Future												0.00	0	10,930

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			1,200.41000	1.20041	1,233,900		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			1,123.97000	1.12397	1,157,460		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			1,047.63000	1.04763	1,081,120		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Call			403.70000	0.40370	369,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Call			256.41000	0.25641	221,710		0.00	0	0
R2030	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/05/2016	Bond Future	9.00	Call			330.10000	0.33010	295,400		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	10,930
R2032	On	04/02/2016	Bond Future			9.00770	96.57456	9.00838	96.56910		12.51	0.00	0	8,417
R2032	On	05/05/2016	Bond Future			9.06371	94.10332	9.06433	94.09841		12.80	0.00	0	0
R2032	On	04/08/2016	Bond Future			9.11074	95.85460	9.11117	95.85124		12.52	0.00	0	0
Total R2032 Future												0.00	0	8,417
R2032	On	04/02/2016	Bond Future	8.69	Call			1,088.09000	1.08809	1,076,760	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			3,696.32000	3.69632	3,679,530	12.28	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			1,114.34000	1.11434	1,102,940	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			3,639.05000	3.63905	3,622,190	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			1,141.17000	1.14117	1,129,710	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			3,582.46000	3.58246	3,565,540	12.29	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Call			2,980.43000	2.98043	2,969,750	12.49	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.20	Put			1,460.07000	1.46007	1,443,930	12.49	0.00	0	22
R2032	On	04/02/2016	Bond Future	9.30	Call			3,478.01000	3.47801	3,468,350	12.54	0.00	0	0
R2032	On	04/02/2016	Bond Future	9.30	Put			1,178.54000	1.17854	1,163,420	12.54	0.00	0	22
R2032	On	05/05/2016	Bond Future	9.00	Call			2,954.13000	2.95413	2,946,790	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			3,465.78000	3.46578	3,453,530	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			2,991.82000	2.99182	2,984,490	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			3,423.67000	3.42367	3,411,430	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			2,916.71000	2.91671	2,909,360	12.70	0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			3,508.26000	3.50826	3,496,000	12.70	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Call			3,563.40000	3.56340	3,557,240	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.00	Put			4,439.15000	4.43915	4,429,630	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Call			3,600.03000	3.60003	3,593,890	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	9.01	Put			4,396.52000	4.39652	4,387,020	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Call			3,526.96000	3.52696	3,520,800	12.42	0.00	0	0
R2032	On	04/08/2016	Bond Future	8.99	Put			4,482.08000	4.48208	4,472,560	12.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2032 Option										0.00	0	44
Total For R2032										0.00	0	8,461
R2037 On 04/02/2016 Bond Future			9.11510	94.49804	9.12599	94.40160		14.30		0.00	0	50,887
R2037 On 05/05/2016 Bond Future			9.16963	96.14781	9.18077	96.05029		14.03		0.00	0	0
R2037 On 04/08/2016 Bond Future			9.21684	93.67793	9.22812	93.58026		14.37		0.00	0	0
Total R2037 Future										0.00	0	50,887
R2037 On 04/02/2016 Bond Future	8.76	Put			4,414.36000	4.41436	4,332,950	13.96		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Call			3,211.00000	3.21100	3,254,690	14.21		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.30	Put			1,690.92000	1.69092	1,638,170	14.21		0.00	0	16
R2037 On 04/02/2016 Bond Future	9.43	Call			3,913.22000	3.91322	3,964,670	14.27		0.00	0	0
R2037 On 04/02/2016 Bond Future	9.43	Put			1,282.61000	1.28261	1,237,620	14.27		0.00	0	16
R2037 On 04/02/2016 Bond Future	8.74	Call			1,033.99000	1.03399	1,048,220	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.74	Put			4,548.81000	4.54881	4,466,600	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			1,060.10000	1.06010	1,074,720	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,481.30000	4.48130	4,399,480	13.95		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			1,086.65000	1.08665	1,101,680	13.96		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			2,856.69000	2.85669	2,889,740	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			4,458.92000	4.45892	4,394,450	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			2,895.06000	2.89506	2,928,480	13.92		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			4,407.54000	4.40754	4,343,440	13.92		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			2,818.87000	2.81887	2,851,560	13.91		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			4,510.98000	4.51098	4,446,150	13.91		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Put			4,392.00000	4.39200	4,337,300	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Call			4,537.79000	4.53779	4,581,070	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.25	Put			4,348.80000	4.34880	4,294,410	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Call			4,580.79000	4.58079	4,624,370	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.26	Put			4,305.63000	4.30563	4,251,540	14.26		0.00	0	0
R2037 On 04/08/2016 Bond Future	9.24	Call			4,494.69000	4.49469	4,537,660	14.26		0.00	0	0
Total R2037 Option										0.00	0	32
Total For R2037										0.00	0	50,919
R204 On 04/02/2016 Bond Future			7.69830	101.84020	7.69921	101.83789		3.12	35,644,070.00		350	35,969
R204 On 05/05/2016 Bond Future			7.76403	103.61731	7.76474	103.61565		2.84	0.00		0	0
R204 On 04/08/2016 Bond Future			7.79864	101.50482	7.79859	101.50493		2.65	0.00		0	0
Total R204 Future									35,644,070.00		350	35,969
R204 On 04/02/2016 Bond Future	7.49	Call			327.20000	0.32720	324,480	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			860.42000	0.86042	855,390	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			336.51000	0.33651	333,790	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			844.17000	0.84417	839,140	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Call			346.01000	0.34601	343,270	3.04		0.00	0	0
R204 On 04/02/2016 Bond Future	7.51	Put			828.11000	0.82811	823,060	3.04		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.74	Call			758.01000	0.75801	756,430	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			815.81000	0.81581	812,570	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			769.94000	0.76994	768,370	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			804.37000	0.80437	801,140	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			781.98000	0.78198	780,410	2.84	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			793.05000	0.79305	789,820	2.84	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Call			836.44000	0.83644	834,650	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.75	Put			939.94000	0.93994	938,260	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Call			846.99000	0.84699	845,190	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.76	Put			929.18000	0.92918	927,490	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Call			825.97000	0.82597	824,180	2.62	0.00	0	0
R204	On	04/08/2016	Bond Future	7.74	Put			950.78000	0.95078	949,100	2.62	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												35,644,070.00	350	35,969
R2040	On	04/02/2016	Bond Future			9.18012	98.48386	9.19614	98.33201		14.78	0.00	0	1,820
R2040	On	05/05/2016	Bond Future			9.23482	100.20319	9.25123	100.04940		14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future			9.28244	97.55829	9.29914	97.40342		14.87	0.00	0	0
Total R2040 Future												0.00	0	1,820
R2040	On	04/02/2016	Bond Future	9.49	Call			4,141.61000	4.14161	4,229,060	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.49	Put			1,423.08000	1.42308	1,358,680	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Call			4,201.55000	4.20155	4,289,860	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.50	Put			1,392.69000	1.39269	1,329,150	14.78	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Call			4,262.01000	4.26201	4,351,180	14.79	0.00	0	0
R2040	On	04/02/2016	Bond Future	9.51	Put			1,362.97000	1.36297	1,300,290	14.79	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Call			5,136.62000	5.13662	5,220,550	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.51	Put			2,762.75000	2.76275	2,692,890	14.51	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Call			5,030.26000	5.03026	5,113,030	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.49	Put			2,836.47000	2.83647	2,765,450	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Call			5,083.19000	5.08319	5,166,540	14.50	0.00	0	0
R2040	On	05/05/2016	Bond Future	9.50	Put			2,799.29000	2.79929	2,728,850	14.50	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Put			3,881.43000	3.88143	3,808,760	14.88	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Call			5,702.92000	5.70292	5,784,200	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.49	Put			3,961.23000	3.96123	3,887,640	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Call			5,752.54000	5.75254	5,834,280	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.50	Put			3,921.01000	3.92101	3,847,880	14.87	0.00	0	0
R2040	On	04/08/2016	Bond Future	9.51	Call			5,802.67000	5.80267	5,884,870	14.88	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	1,820
R2044	On	04/02/2016	Bond Future			9.18826	95.82839	9.20424	95.67473		15.41	0.00	0	18,852
R2044	On	05/05/2016	Bond Future			9.24088	97.50134	9.25724	97.34570		15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/08/2016	Bond Future			9.28663	94.93145	9.30329	94.77450		15.51	0.00	0	0
Total R2044 Future												0.00	0	18,852
R2044	On	04/02/2016	Bond Future	9.58	Put			1,209.55000	1.20955	1,151,400	15.46	0.00	0	25
R2044	On	04/02/2016	Bond Future	8.99	Put			3,794.92000	3.79492	3,684,300	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			1,736.49000	1.73649	1,780,360	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			3,732.49000	3.73249	3,622,700	15.16	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			1,774.12000	1.77412	1,818,810	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			3,670.75000	3.67075	3,561,780	15.17	0.00	0	0
R2044	On	04/02/2016	Bond Future	9.58	Call			4,704.47000	4.70447	4,799,980	15.46	0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			1,699.37000	1.69937	1,742,410	15.16	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			2,798.16000	2.79816	2,852,240	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			5,296.60000	5.29660	5,195,040	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			2,837.38000	2.83738	2,892,040	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			5,236.63000	5.23663	5,135,650	14.89	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			2,759.26000	2.75926	2,812,750	14.88	0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			5,357.07000	5.35707	5,254,920	14.88	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Put			4,036.21000	4.03621	3,961,590	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Call			5,815.26000	5.81526	5,898,060	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.50	Put			3,995.16000	3.99516	3,921,010	15.51	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Call			5,866.09000	5.86609	5,949,360	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.51	Put			3,955.06000	3.95506	3,881,380	15.52	0.00	0	0
R2044	On	04/08/2016	Bond Future	9.49	Call			5,765.23000	5.76523	5,847,560	15.51	0.00	0	0
Total R2044 Option												0.00	0	25
Total For R2044												0.00	0	18,877
R2048	On	04/02/2016	Bond Future			9.16925	99.59245	9.18013	99.48485		15.18	0.00	0	56,273
R2048	On	05/05/2016	Bond Future			9.21755	96.89564	9.22866	96.78684		15.60	0.00	0	0
R2048	On	04/08/2016	Bond Future			9.25783	98.69839	9.26907	98.58927		15.29	0.00	0	0
Total R2048 Future												0.00	0	56,273
R2048	On	04/02/2016	Bond Future	8.99	Call			1,827.93000	1.82793	1,853,640	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			3,739.45000	3.73945	3,657,560	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			1,867.42000	1.86742	1,893,710	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			3,676.73000	3.67673	3,595,420	14.94	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			1,907.44000	1.90744	1,934,290	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			3,614.73000	3.61473	3,533,980	14.95	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Call			4,155.72000	4.15572	4,210,750	15.16	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.45	Put			1,553.67000	1.55367	1,501,100	15.16	0.00	0	75
R2048	On	04/02/2016	Bond Future	9.55	Call			4,785.21000	4.78521	4,846,680	15.21	0.00	0	0
R2048	On	04/02/2016	Bond Future	9.55	Put			1,250.68000	1.25068	1,204,550	15.21	0.00	0	75
R2048	On	05/05/2016	Bond Future	9.00	Call			2,976.11000	2.97611	3,011,190	15.34	0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			5,260.27000	5.26027	5,186,550	15.34	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/05/2016 Bond Future	9.01	Call			3,017.36000	3.01736	3,052,860	15.35	0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			5,199.62000	5.19962	5,126,320	15.35	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			2,935.18000	2.93518	2,969,850	15.34	0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			5,321.43000	5.32143	5,247,300	15.34	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Call			4,849.22000	4.84922	4,895,960	15.17	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.24	Put			5,131.90000	5.13190	5,069,520	15.17	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Call			4,896.38000	4.89638	4,943,460	15.17	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.25	Put			5,081.65000	5.08165	5,019,610	15.17	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Call			4,943.75000	4.94375	4,991,180	15.18	0.00	0	0
R2048 On 04/08/2016 Bond Future	9.26	Put			5,031.79000	5.03179	4,970,100	15.18	0.00	0	0
Total R2048 Option									0.00	0	150
Total For R2048									0.00	0	56,423
R207 On 04/02/2016 Bond Future			7.92861	98.23539	7.92414	98.25004		4.35	0.00	0	48,120
R207 On 05/05/2016 Bond Future			7.99762	99.94996	7.99259	99.96551		4.08	0.00	0	0
R207 On 04/08/2016 Bond Future			8.04377	98.16524	8.03771	98.18284		3.92	0.00	0	0
Total R207 Future									0.00	0	48,120
R207 On 04/02/2016 Bond Future	7.27	Call			109.27000	0.10927	104,990	4.16	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			2,282.20000	2.28220	2,292,570	4.16	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			235.60000	0.23560	228,590	4.21	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,671.23000	1.67123	1,678,870	4.21	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			243.22000	0.24322	236,070	4.21	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			1,645.49000	1.64549	1,652,990	4.21	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			251.01000	0.25101	243,730	4.21	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,619.94000	1.61994	1,627,310	4.21	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Call			878.22000	0.87822	868,110	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.85	Put			1,320.44000	1.32044	1,325,880	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Call			892.19000	0.89219	882,010	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.86	Put			1,303.32000	1.30332	1,308,690	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.56	Call			531.81000	0.53181	524,070	3.99	0.00	0	43
R207 On 05/05/2016 Bond Future	7.56	Put			1,880.97000	1.88097	1,888,780	3.99	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Call			864.38000	0.86438	854,350	4.05	0.00	0	0
R207 On 05/05/2016 Bond Future	7.84	Put			1,337.71000	1.33771	1,343,230	4.05	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Call			1,213.61000	1.21361	1,202,470	3.87	0.00	0	0
R207 On 04/08/2016 Bond Future	8.00	Put			1,323.24000	1.32324	1,329,700	3.87	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Call			1,228.27000	1.22827	1,217,070	3.87	0.00	0	0
R207 On 04/08/2016 Bond Future	8.01	Put			1,308.81000	1.30881	1,315,210	3.87	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Call			1,199.05000	1.19905	1,187,970	3.87	0.00	0	0
R207 On 04/08/2016 Bond Future	7.99	Put			1,337.77000	1.33777	1,344,290	3.87	0.00	0	0
Total R207 Option									0.00	0	105
Total For R207									0.00	0	48,225

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future			8.07185	96.94895	8.07262	96.94587		5.53	0.00	0	38,640
R208	On	05/05/2016	Bond Future			8.13198	95.23990	8.13263	95.23741		5.44	0.00	0	0
R208	On	04/08/2016	Bond Future			8.17426	97.01196	8.17450	97.01108		5.15	0.00	0	0
Total R208 Future												0.00	0	38,640
R208	On	04/02/2016	Bond Future	7.76	Call			442.79000	0.44279	438,100	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,703.96000	1.70396	1,696,190	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			418.87000	0.41887	414,260	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,761.41000	1.76141	1,753,720	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			430.71000	0.43071	426,060	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			1,732.55000	1.73255	1,724,820	5.41	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,622.88000	1.62288	1,617,360	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,116.35000	1.11635	1,113,320	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,665.59000	1.66559	1,660,070	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,133.54000	1.13354	1,130,500	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,644.15000	1.64415	1,638,620	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,150.89000	1.15089	1,147,860	5.38	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Call			1,349.99000	1.34999	1,347,180	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.00	Put			1,993.58000	1.99358	1,989,890	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Call			1,366.61000	1.36661	1,363,800	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	8.01	Put			1,973.17000	1.97317	1,969,480	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Call			1,333.49000	1.33349	1,330,680	5.09	0.00	0	0
R208	On	04/08/2016	Bond Future	7.99	Put			2,014.12000	2.01412	2,010,430	5.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	38,640
R209	On	04/02/2016	Bond Future			9.03627	76.60607	9.04709	76.52642		14.53	0.00	0	41,102
R209	On	05/05/2016	Bond Future			9.08527	74.79403	9.09632	74.71350		14.87	0.00	0	0
R209	On	04/08/2016	Bond Future			9.12627	76.18589	9.13745	76.10511		14.59	0.00	0	0
Total R209 Future												0.00	0	41,102
R209	On	04/02/2016	Bond Future	8.74	Call			1,034.53000	1.03453	1,048,930	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,346.28000	3.34628	3,281,030	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,059.17000	1.05917	1,073,940	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,293.94000	3.29394	3,229,060	14.29	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1,084.20000	1.08420	1,099,350	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,242.10000	3.24210	3,177,600	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,081.80000	4.08180	4,132,190	14.70	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			724.00000	0.72400	694,740	14.70	0.00	0	2,200
R209	On	05/05/2016	Bond Future	9.00	Call			2,619.85000	2.61985	2,649,820	14.75	0.00	0	6,700
R209	On	05/05/2016	Bond Future	9.00	Put			3,326.32000	3.32632	3,275,760	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,653.66000	2.65366	2,683,950	14.76	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,286.31000	3.28631	3,236,070	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	8.25	Call			789.63000	0.78963	799,920	14.38	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			7,361.28000	7.36128	7,291,040	14.38	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,586.28000	2.58628	2,615,940	14.75	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,366.68000	3.36668	3,315,810	14.75	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Call			4,097.57000	4.09757	4,135,670	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.25	Put			3,291.79000	3.29179	3,249,110	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Call			4,135.40000	4.13540	4,173,750	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.26	Put			3,258.67000	3.25867	3,216,240	14.60	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Call			4,060.15000	4.06015	4,098,000	14.59	0.00	0	0
R209	On	04/08/2016	Bond Future	9.24	Put			3,325.42000	3.32542	3,282,490	14.59	0.00	0	0
Total R209 Option												0.00	0	15,600
Total For R209												0.00	0	56,702
R210	On	04/02/2016	Bond Future			184.33998	184.33998	184.36513	184.36513			0.00	0	3,296
R210	On	05/05/2016	Bond Future			185.37025	185.37025	185.39753	185.39753			0.00	0	0
Total R210 Future												0.00	0	3,296
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			624.87000	0.62487	650,020		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			634.87000	0.63487	660,020		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			644.87000	0.64487	670,020		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Call			387.53000	0.38753	360,250		0.00	0	0
R210	On	05/05/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Call			407.53000	0.40753	380,250		0.00	0	0
R210	On	05/05/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/05/2016	Bond Future	185.00	Call			397.53000	0.39753	370,250		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	3,296
R211	On	04/02/2016	Bond Future			135.60823	135.60823	135.62684	135.62684			0.00	0	1,010
R211	On	05/05/2016	Bond Future			137.95944	137.95944	137.97959	137.97959			0.00	0	0
Total R211 Future												0.00	0	1,010
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			3,363.16000	3.36316	3,381,770		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			3,373.16000	3.37316	3,391,770		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			3,383.16000	3.38316	3,401,770		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.01	Put			1,030.41000	1.03041	1,050,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	138.99	Put			1,010.41000	1.01041	1,030,560		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/05/2016	Bond Future	139.00	Put			1,020.41000	1.02041	1,040,560		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,010
R212	On	04/02/2016	Bond Future			141.90632	141.90632	141.92574	141.92574			0.00	0	1,569
R212	On	05/05/2016	Bond Future			144.36677	144.36677	144.38778	144.38778			0.00	0	0
Total R212 Future												0.00	0	1,569
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			4,064.26000	4.06426	4,083,680		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			4,074.26000	4.07426	4,093,680		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			4,084.26000	4.08426	4,103,680		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.01	Put			622.22000	0.62222	643,230		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	144.99	Put			602.22000	0.60222	623,230		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/05/2016	Bond Future	145.00	Put			612.22000	0.61222	633,230		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,569
R213	On	04/02/2016	Bond Future			8.95896	87.10517	8.95452	87.13729		12.44	0.00	0	31,687
R213	On	05/05/2016	Bond Future			9.01121	85.07739	9.00657	85.11054		12.70	0.00	0	0
R213	On	04/08/2016	Bond Future			9.05395	86.66014	9.04894	86.69551		12.42	0.00	0	0
Total R213 Future												0.00	0	31,687
R213	On	04/02/2016	Bond Future	8.74	Call			1,232.89000	1.23289	1,208,200	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			2,805.76000	2.80576	2,813,190	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,260.53000	1.26053	1,235,600	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			2,759.16000	2.75916	2,766,350	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,288.58000	1.28858	1,263,390	12.23	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			2,713.06000	2.71306	2,719,990	12.23	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,008.40000	2.00840	1,986,390	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,944.23000	3.94423	3,955,370	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,037.32000	2.03732	2,015,150	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,899.40000	3.89940	3,910,380	12.49	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,066.71000	2.06671	2,044,390	12.50	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,855.13000	3.85513	3,865,960	12.50	0.00	0	0
R213	On	04/08/2016	Bond Future	8.99	Call			3,362.46000	3.36246	3,337,750	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2016	Bond Future	8.99	Put			3,780.14000	3.78014	3,790,800	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Call			3,396.49000	3.39649	3,371,660	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.00	Put			3,743.10000	3.74310	3,753,640	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Call			3,430.70000	3.43070	3,405,760	12.32	0.00	0	0
R213	On	04/08/2016	Bond Future	9.01	Put			3,706.32000	3.70632	3,716,750	12.32	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,687
R214	On	04/02/2016	Bond Future			9.10270	77.38366	9.10844	77.33926		15.19	0.00	0	30,365
R214	On	05/05/2016	Bond Future			9.14921	75.43961	9.15503	75.39500		15.58	0.00	0	0
R214	On	04/08/2016	Bond Future			9.18764	76.84316	9.19344	76.79904		15.29	0.00	0	0
Total R214 Future												0.00	0	30,365
R214	On	04/02/2016	Bond Future	7.99	Call			83.22000	0.08322	81,960	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,618.05000	9.61805	9,572,390	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			86.64000	0.08664	85,360	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,527.72000	9.52772	9,482,040	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			90.18000	0.09018	88,880	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,437.68000	9.43768	9,391,980	14.70	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Call			3,103.73000	3.10373	3,119,450	15.12	0.00	0	0
R214	On	04/02/2016	Bond Future	9.35	Put			1,273.89000	1.27389	1,245,210	15.12	0.00	0	25
R214	On	04/02/2016	Bond Future	9.45	Call			3,589.77000	3.58977	3,608,590	15.17	0.00	0	0
R214	On	04/02/2016	Bond Future	9.45	Put			1,023.96000	1.02396	998,380	15.17	0.00	0	25
R214	On	05/05/2016	Bond Future	9.00	Call			2,573.28000	2.57328	2,584,360	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,776.79000	3.77679	3,743,260	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,607.35000	2.60735	2,618,600	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,732.28000	3.73228	3,698,920	15.46	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,539.45000	2.53945	2,550,370	15.45	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,821.68000	3.82168	3,787,990	15.45	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Call			4,119.72000	4.11972	4,136,070	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.25	Put			3,691.78000	3.69178	3,664,010	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Call			4,158.63000	4.15863	4,175,120	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.26	Put			3,655.45000	3.65545	3,627,820	15.30	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Call			4,081.49000	4.08149	4,097,700	15.29	0.00	0	0
R214	On	04/08/2016	Bond Future	9.24	Put			3,728.92000	3.72892	3,701,010	15.29	0.00	0	0
Total R214 Option												0.00	0	50
Total For R214												0.00	0	30,415
Total for Bond												49,725,972.78	451	595,600
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2016 GOVI			503.36700	503.36700	503.29200	503.29200			0.00	0	451
GOVI On 05/05/2016 GOVI			512.14500	512.14500	512.07200	512.07200			0.00	0	146
GOVI On 04/08/2016 GOVI			521.56500	521.56500	521.50000	521.50000			0.00	0	0
Total GOVI Future									0.00	0	597
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			86,980.00000	8.69800	86,230,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			87,080.00000	8.70800	86,330,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			87,180.00000	8.71800	86,430,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			59,180.00000	5.91800	58,450,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			59,280.00000	5.92800	58,550,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			59,380.00000	5.93800	58,650,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Call			5,100.00000	0.51000	5,750,000		0.00	0	0
GOVI On 04/08/2016 GOVI	520.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Call			5,000.00000	0.50000	5,650,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Call			4,900.00000	0.49000	5,550,000		0.00	0	0
GOVI On 04/08/2016 GOVI	521.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	597
Total for GOVI									0.00	0	597
AL37 On 04/02/2016 Index Future			473.31300	473.31300	473.33200	473.33200			0.00	0	2
AL37 On 05/05/2016 Index Future			481.56700	481.56700	481.58900	481.58900			0.00	0	0
Total AL37 Future									0.00	0	2
Total For AL37									0.00	0	2
AL7T On 04/02/2016 Index Future			555.05600	555.05600	554.99400	554.99400			0.00	0	0
AL7T On 05/05/2016 Index Future			564.73500	564.73500	564.67600	564.67600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 04/02/2016 Index Future			506.48100	506.48100	506.33700	506.33700			0.00	0	611
ALBI On 05/05/2016 Index Future			515.31300	515.31300	515.17000	515.17000			0.00	0	0
ALBI On 04/08/2016 Index Future			524.79200	524.79200	524.65400	524.65400			0.00	0	0
Total ALBI Future									0.00	0	611
Total For ALBI									0.00	0	611
IGOV On 04/02/2016 Index Future			238.50200	238.50200	238.29100	238.29100			7,155,060.00	3	1,038

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 05/05/2016 Index Future			242.63500	242.63500	242.42300	242.42300			0.00	0	21
IGOV On 04/08/2016 Index Future			247.14300	247.14300	246.93100	246.93100			0.00	0	0
Total IGOV Future									7,155,060.00	3	1,059
Total For IGOV									7,155,060.00	3	1,059
ILBI On 04/02/2016 Index Future			645.29700	645.29700	644.78000	644.78000			0.00	0	157
ILBI On 05/05/2016 Index Future			656.35600	656.35600	655.83100	655.83100			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									7,155,060.00	3	1,829
JIBAR f On 15/12/2015 Jibar Future			6.51000	93.49000	6.51000	93.49000			0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.53000	93.47000	6.53000	93.47000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.62000	93.38000	6.62000	93.38000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 18/05/2016 Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.18000	92.82000	7.18000	92.82000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.66000	92.34000	7.66000	92.34000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.79000	92.21000	7.79000	92.21000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			100.90170	100.90170	100.87327	100.87327			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.88373	99.88373	99.89783	99.89783			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.96197	99.96197	99.96675	99.96675			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			99.43533	99.43533	99.47295	99.47295			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									56,881,032.78	454	600,026
AA02 On 28/03/2016 Spot Bond				101.11889		101.10060			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA04 On 22/03/2017 Spot Bond				101.36621		101.34523			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			9.29000	101.60054	9.29000	101.57520		16,722,000,000,000.00	1,800,000,000	1,000,000,000	
Total AA05 SPOT									16,722,000,000,000.00	1,800,000,000	1,000,000,000
Total For AA05									16,722,000,000,000.00	1,800,000,000	1,000,000,000
AA06 On 15/04/2021 Spot Bond				100.90710		100.88589			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.81000	99.78072	9.81000	99.75462			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.92300	10.00000	102.89700			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.03952		99.96196			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				98.93912		98.86072			0.00	100,000,000	100,000,000
Total AB011 SPOT									0.00	100,000,000	100,000,000
Total For AB011									0.00	100,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			9.68000	96.61746	9.68000	96.59237			0.00	0	588,200,000
Total AB013 SPOT									0.00	0	588,200,000
Total For AB013									0.00	0	588,200,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.61349	100.00000	9.59021			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.20489	10.84000	100.17583			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.04932	100.00000	10.02943			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.55464	11.37000	102.52348			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	8.32555	100.00000	8.29928			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	87.81664	11.81000	87.76130			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	9.64666	100.00000	9.60377			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.86535		100.84250			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.84000	102.56556	8.83000	102.55459		8,840,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,840,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,840,000,000,000.00	1,000,000,000	500,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.74500	270.40287	2.74500	276.59619			0.00	0	1,000,000
Total ABCPI3 SPOT									0.00	0	1,000,000
Total For ABCPI3									0.00	0	1,000,000
ABFN06 On 17/03/2016 Spot Bond				101.62941		101.61023			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				102.18950		102.16900			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.56941		101.54744			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.60801		101.58548			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.44445		99.42388				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.82888		100.80913				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.54519		100.52497				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.57507		100.55298				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.69766		100.67494				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.31179		100.28985				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.32041		100.29793				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07500	179.26328	2.07500	179.25318				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	182.91563	2.17000	182.90484				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.93367	1.82000	192.92410				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.23625	84.20186	8.22625	84.20053				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.23625	84.20186	8.22625	84.20053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.48899		101.46688				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.59000		100.54000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				99.31000		99.26000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				99.67000		99.61000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.06193		101.04081				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.92406		100.90349				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				98.31000		98.25000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				97.57000		97.51000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				97.28000		97.23000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				97.02000		96.96000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.21077		101.18958				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.92238		100.90016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				95.27000		95.22000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				95.05000		95.00000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68500	114.06622	2.68500	114.05797				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.44000	168.24124	2.44000	168.23010				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.42500	219.82302	2.44500	222.50497				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				93.66000		93.62000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.86000	91.10428	9.86500	91.05634				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				101.95000		101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				106.27000		106.24000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				46.60000		46.18000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.31640		102.25296				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				101.64000		101.57000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				112.34000		112.34000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	110.39080	9.63000	110.36244				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				105.36000		105.36000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.84500	108.90304	9.84500	108.87446				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.18500	90.95216	9.18500	90.92985				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				106.92000		106.41000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				130.66000		130.35000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.94000	108.25491	9.94000	108.22623				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				95.38000		95.38000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.72174		101.69953				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.52985		100.50683				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.44000	104.86292	8.43000	104.86011				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.66000	100.29496	9.66000	100.26910				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.44000	99.68008	9.43500	99.67264				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.89000	99.32869	9.89000	99.30235				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.41000	99.97242	9.41000	99.94716				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.87000	99.90031	9.87500	99.84922				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.45000	100.11097	10.45000	100.08296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.69000	100.09008	10.69000	100.06144			32,070,000,000,000.00	3,000,000,000	1,500,000,000
Total ABS17 SPOT									12,070,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS17									12,070,000,000,000.00	3,000,000,000	1,500,000,000
ABS6 On 01/06/2020 Spot Bond			9.36000	95.72234	9.35500	95.71601			32,947,200,000,000.00	3,520,000,000	880,000,000
Total ABS6 SPOT									12,947,200,000,000.00	3,520,000,000	880,000,000
Total For ABS6									12,947,200,000,000.00	3,520,000,000	880,000,000
ABS7 On 11/09/2026 Spot Bond			10.44000	91.36543	10.44000	91.33989			0.00	0	3,570,000,000
Total ABS7 SPOT									0.00	0	3,570,000,000
Total For ABS7									0.00	0	3,570,000,000
ABS9 On 17/03/2016 Spot Bond			7.67500	102.29734	7.64500	102.28553			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.14500	281.46530	2.14500	287.66348			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			2.27000	134.62164	2.27000	134.61338			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.25000	137.89615	2.25000	137.88777			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01058	100.00000	0.01055			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.85719	100.00000	15.81835			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	94.05685	100.00000	93.81443			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				77.55117		77.17501			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	60.49037	100.00000	60.34222			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.86053		102.83519				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.86053		102.83519				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.87643		102.85096				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.87643		102.85096				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.84461		102.81940				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				99.57083		99.55217				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				101.34760		101.32545				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				101.58037		101.55689				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.62573		101.60156				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.64392		101.61947				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.60745		101.58355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				101.52561		101.50296				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.65000	103.02750	9.64500	103.01729				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11E On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12E On 20/09/2016 Spot Bond				94.02240		94.00234				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				217.67894		217.43306				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				217.72195		217.47537				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				101.56199		101.53879				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				99.89042		99.86846				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.43228		103.40722				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				103.11014		103.08571				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				102.34245		102.32000				0.00	60,000,000	30,000,000
Total ACL143 SPOT										0.00	60,000,000	30,000,000
Total For ACL143										0.00	60,000,000	30,000,000
ACL144 On 20/12/2016 Spot Bond				102.21656		102.19590				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.56749		101.54420				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.20377		102.18220				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.53487		101.51208				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				101.47094		101.44912				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.88130	10.23000	101.85339				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				112.19403		111.82046				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.75500	104.40400	9.75500	104.37683				0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL167 SPOT										0.00	0	110,000,000
Total For ACL167										0.00	0	110,000,000
ACL16ε On 20/06/2017 Spot Bond				101.52931		101.50660				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	122.88196	1.75000	122.87612				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17ϰ On 20/06/2017 Spot Bond				101.49555		101.47222				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17Ϭ On 20/06/2019 Spot Bond				101.54094		101.51690				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17ϭ On 20/06/2019 Spot Bond				101.45015		101.42751				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.57900		101.55505				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.57996		102.55910				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.43381		101.41142				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.19457		102.17191				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18ε On 20/09/2022 Spot Bond				101.53186		101.50797				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18ϰ On 20/09/2016 Spot Bond				101.49729		101.47506				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.57468		101.55128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.59840		101.57464				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/12/2015 Spot Bond				101.47689		101.45738				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.60397		101.58012				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.60397		101.58012				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.68607		101.65980				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.50463		101.48116				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.69360		101.66840				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.84658		102.82280				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.68607		101.65980				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.22244		100.20262				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.63501		101.61069				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.61353		101.58837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				156.98651		156.77664				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				158.09949		157.88794				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				101.43426		101.41299				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.40111		101.37922				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.14389		100.12268				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				101.43563		101.41321				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.72669		99.70361				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				101.49555		101.47222				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				101.41565		101.39354				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.41383		101.39174				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.54559		101.52263				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.34824		100.32441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.70912		100.68538				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.69719		100.67381				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.05885		101.03611				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.04001		101.01768				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.85781		101.83379				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.56676		100.54301				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.62052		100.59753				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				99.99983		99.97633				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	87.98198	100.00000	87.77784				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	52.32995	100.00000	52.20318				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	16.50446	100.00000	16.46403				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.65082	100.00000	1.64682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.79909		100.77728			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.83044		100.80780			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.93473		100.90937			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.78237		100.76098			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/04/2016 Spot Bond			8.17500	100.07964	8.16500	100.06175			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				101.00235		100.97524			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				101.16313		101.13180			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	38.85202	100.00000	38.71580			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	10.64767	100.00000	10.61034			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01: On 15/03/2019 Spot Bond			9.27500	99.76005	9.27500	99.73520			0.00	0	5,500,000
Total AIR01 SPOT									0.00	0	5,500,000
Total For AIR01									0.00	0	5,500,000
AIR02: On 30/04/2023 Spot Bond			9.94000	109.86095	9.94000	109.83184			0.00	0	125,000,000
Total AIR02 SPOT									0.00	0	125,000,000
Total For AIR02									0.00	0	125,000,000
AIR03: On 09/03/2016 Spot Bond			7.69500	103.18928	7.66500	103.17663		3,773,983,509,000.00		490,446,200	490,446,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR03 SPOT									3,773,983,509,000.00	490,446,200	490,446,200
Total For AIR03									3,773,983,509,000.00	490,446,200	490,446,200
AIR04 On 29/05/2024 Spot Bond			9.60000	97.94731	9.60500	97.89410			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.44269	100.00000	12.41515			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.30500	97.67634	10.30000	97.68628			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.69000	171.91197	2.69000	171.89942			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.76908		101.74630			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.31500		101.29340			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.41296		101.38971			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.37432		100.35168			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.31263		101.29235			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				99.98222		99.96444			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN008 On 20/12/2016 Spot Bond				101.34298		101.32309			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				101.47093		101.44911				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				102.02072		101.99041				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				101.89423		101.87615				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				95.30000		95.30000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				101.64047		101.62244				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				115.00559		114.94689				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.67500	238.51940	2.69500	242.09710				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				100.29243		100.26896				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 19/09/2017 Spot Bond				113.26738		113.20503				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.34950		100.32656				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.69000	211.97926	2.71000	214.68593				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond				101.33386		101.31301				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 24/09/2016 Spot Bond				101.31307		101.29260				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN052 On 13/10/2016 Spot Bond				100.93013		100.90942				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN054 On 16/04/2018 Spot Bond				100.90139		100.87968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.82459		100.80124				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.67633		100.65296				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.61731		100.59421				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				98.68424		98.68277				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				99.91195		99.88997				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.50162		101.48089				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.36135		100.33893				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 30/06/2016 Spot Bond				101.00204		100.98510				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN072 On 20/07/2018 Spot Bond				91.00321		91.54697				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 02/07/2016 Spot Bond				101.08972		101.07047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.74228		101.71513				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				101.46832		101.44539				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				101.74030		101.71698				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.59538		101.57051				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				99.85172		99.82700				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.35817		101.33691				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				101.07760		101.05615				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.82849		100.80571				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.36318		100.33978				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 17/08/2016 Spot Bond				100.16467		100.14446				0.00	0	0
Total ASN098 SPOT										0.00	0	0
Total For ASN098										0.00	0	0
ASN098 On 20/12/2020 Spot Bond				58.65234		58.72425				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	50.41165	100.00000	50.30008				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	23.98091	100.00000	23.92218				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	24.08320	100.00000	24.02421				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	23.62290	100.00000	23.56504				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	46.27506	100.00000	46.16172				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	64.86264	100.00000	64.70379				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	23.76897	100.00000	23.71076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	43.81890	100.00000	43.71158				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	63.37607	100.00000	63.22085				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.91315	100.00000	1.90711				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	20.76167	100.00000	20.67037				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.51113		101.49089				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				101.30477		101.28436				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.51293		101.49255				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.15000	103.09884	9.15000	103.07364				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.28579		101.26512				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.56162		100.54150				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.67502		99.65422				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.18775		100.16650				0.00	0	147,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW18 SPOT										0.00	0	147,300,000
Total For BAW18										0.00	0	147,300,000
BAW19 On 05/12/2020 Spot Bond			9.91000	98.43741	9.91000	98.41139				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			10.01000	98.31686	10.01000	98.29048				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				103.22814		103.20635				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.99000	103.08195	8.98000	103.07409				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.01018	102.31271	11.01339	102.28157				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.75025		101.72022				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.03402	101.82563	11.03082	101.79557				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.95426	101.54049	11.96465	101.48867				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.78964		101.75891				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.78964		101.75891				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.78971		101.75899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.26018	101.68518	11.26339	101.65355				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.15477	101.86902	11.15571	101.83819				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.97981	11.06000	101.94934				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.29519	101.68014	10.30592	101.64690				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				102.26231		102.23482				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.70665		101.67739				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				101.70665		101.67739				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.97202	100.48748	11.98625	100.44365				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.76500	100.77120	11.75500	100.75372				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				99.78974		99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.69000	99.20596	11.68000	99.19106				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.55362		101.52703				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.44309	9.28000	101.41753				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.65202		101.62227				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.62500	101.34965	11.62500	101.31854				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.60527		101.57635				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.64423		101.61463				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.64423		101.61463				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				108.75384		108.75384				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.58656		101.55797				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.67125		101.64260				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.03687		100.03687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				101.67125		101.64260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.58968		101.56104				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.61656		101.58887				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.67136		101.64270				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2016 Spot Bond				101.37112		101.34636				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.01018	102.78166	14.01339	102.74220				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.27384	102.50674	15.28459	102.45387				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.17312	102.28486	14.18491	102.23773				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.14911		102.11047				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.14911		102.11047				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.14911		102.11047				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				102.22652		102.18649				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.87763		101.84386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1I On 31/12/2016 Spot Bond			100.00000	46.87366	100.00000	46.78473				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.51319	100.00000	21.46107				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.57942	100.00000	19.53199				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.61263	100.00000	14.57723				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.66159	100.00000	12.63092				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total BC100U SPOT										0.00	0	0
Total For BC100U										0.00	0	0
BC101L On 19/02/2016 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total BC101U SPOT										0.00	0	0
Total For BC101U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.72846		100.70840				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				101.01665		100.99686				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.82226		100.80192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCJ08 On 14/11/2016 Spot Bond				100.18534		100.16511			0.00	0	0
Total BCJ08 SPOT									0.00	0	0
Total For BCJ08									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.49845	100.00000	10.47274			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.49845	100.00000	10.47274			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total BCP99U SPOT									0.00	0	0
Total For BCP99U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04500	188.62065	2.04500	188.61022			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.46000	160.54343	8.46000	160.50698			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.46000	160.96229	8.46000	160.92576			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.84500	95.48053	8.84500	95.45796			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.42500	98.45369	8.42500	98.43137			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	12.45866	100.00000	12.36308			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	10.78144	100.00000	10.69873		000,000,000,000,000.00	50,000,000,000	50,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG1A8U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For BG1A8U									10,000,000,000,000.00	50,000,000,000	50,000,000,000
BG1B2I On 23/11/2032 Spot Bond			100.00000	10.78144	100.00000	10.69873			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	11.43775	100.00000	11.34999			977,672,080,000,000.00	9,776,720,800	9,776,720,800
Total BG1C2U SPOT									977,672,080,000,000.00	9,776,720,800	9,776,720,800
Total For BG1C2U									977,672,080,000,000.00	9,776,720,800	9,776,720,800
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00056	100.00000	0.00055			88,879,300,000,000.00	888,793,000	888,793,000
Total BG1D2U SPOT									88,879,300,000,000.00	888,793,000	888,793,000
Total For BG1D2U									88,879,300,000,000.00	888,793,000	888,793,000
BG1E2I On 21/11/2032 Spot Bond			100.00000	15.30264	100.00000	15.18525			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	21.13646	100.00000	20.97430			107,111,250,000,000.00	1,071,112,500	1,071,112,500
Total BG1F2U SPOT									107,111,250,000,000.00	1,071,112,500	1,071,112,500
Total For BG1F2U									107,111,250,000,000.00	1,071,112,500	1,071,112,500
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.77359		100.75230			0.00	50,060,800	37,302,200
Total BG22A2 SPOT									0.00	50,060,800	37,302,200
Total For BG22A2									0.00	50,060,800	37,302,200
BG22A On 21/07/2016 Spot Bond				101.38024		101.36096			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.83870		100.81564			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.88874		100.86432			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.02835		101.00011			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	56.00730	100.00000	55.87162			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.57946		100.55772				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.59080		100.56865				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.59458		100.57230				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.63990		100.61599				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.70025		100.67417				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	54.79795	100.00000	54.66520				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	54.79795	100.00000	54.66520				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.60413		101.58230				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.63401		101.61177				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.49000	102.11684	8.48000	102.10566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.72365		101.70016				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.88284		101.85713				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	39.19141	100.00000	39.09543				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	39.19141	100.00000	39.09543				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.14849		101.12155				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.40000	98.46435	11.39500	98.44984				0.00	0	60,000,000
Total BGL02 SPOT										0.00	0	60,000,000
Total For BGL02										0.00	0	60,000,000
BGL03 On 05/02/2025 Spot Bond				100.54763		100.52063				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.29000	99.02962	11.28500	99.01602				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.41000	102.43820	11.41000	102.40715				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				99.81758		99.79150				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.90000	102.30502	11.90500	102.24979				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				99.84178		99.81545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.41000	101.79772	11.41000	101.76686				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				106.18288		106.16192				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	101.67857	100.00000	101.41515				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BGR02 On 10/11/2016 Spot Bond				100.32260		100.30110				0.00	0	0
Total BGR02 SPOT										0.00	0	0
Total For BGR02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.99448		99.91955				0.00	40,000,000	10,000,000
Total BID04 SPOT										0.00	40,000,000	10,000,000
Total For BID04										0.00	40,000,000	10,000,000
BID05 On 26/06/2019 Spot Bond				100.89297		100.87246				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.10500	102.86321	9.10500	102.83819				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC49 On 14/01/2016 Spot Bond				99.13395		99.11590				0.00	0	0
Total BIDC49 SPOT										0.00	0	0
Total For BIDC49										0.00	0	0
BIDC50 On 05/02/2016 Spot Bond				100.00000	0.00000	98.71681				0.00	0	0
Total BIDC50 SPOT										0.00	0	0
Total For BIDC50										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.01299				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.74393				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.76493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.75735				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.92616				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.05587				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC01(On 24/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.00000	0.00000	100.80493				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.00000	0.00000	100.69307				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.00000	0.00000	100.55433				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 25/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC06(On 12/02/2016 Spot Bond				100.00000	0.00000	100.23071				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC06(On 22/02/2016 Spot Bond				100.00000	0.00000	100.05771				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC07(On 09/12/2015 Spot Bond				100.00000	0.00000	99.76348				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC07(On 09/03/2016 Spot Bond				100.00000	0.00000	101.38163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BTC071 On 08/01/2016 Spot Bond				100.00000	0.00000	97.79946				0.00	0	0
Total BTC072 SPOT										0.00	0	0
Total For BTC072										0.00	0	0
BTC072 On 11/01/2016 Spot Bond				100.00000	0.00000	99.16318				0.00	0	0
Total BTC073 SPOT										0.00	0	0
Total For BTC073										0.00	0	0
BTC073 On 14/01/2016 Spot Bond				100.00000	0.00000	99.10796				0.00	0	0
Total BTC075 SPOT										0.00	0	0
Total For BTC075										0.00	0	0
BTC075 On 20/01/2016 Spot Bond				100.00000	0.00000	98.99855				0.00	0	0
Total BTC077 SPOT										0.00	0	0
Total For BTC077										0.00	0	0
BTC077 On 20/04/2016 Spot Bond				100.00000	0.00000	100.53850				0.00	0	0
Total BTC078 SPOT										0.00	0	0
Total For BTC078										0.00	0	0
BTC078 On 22/01/2016 Spot Bond				100.00000	0.00000	98.96242				0.00	0	0
Total BTC079 SPOT										0.00	0	0
Total For BTC079										0.00	0	0
BTC079 On 01/02/2016 Spot Bond				100.00000	0.00000	98.74960				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC080 On 05/02/2016 Spot Bond				100.00000	0.00000	98.70623				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BTC081 On 14/12/2015 Spot Bond				100.00000	0.00000	99.67684				0.00	0	0
Total BTC082 SPOT										0.00	0	0
Total For BTC082										0.00	0	0
BTC082 On 18/02/2016 Spot Bond				100.00000	0.00000	98.42840				0.00	0	0
Total BTC083 SPOT										0.00	0	0
Total For BTC083										0.00	0	0
BTC083 On 17/05/2016 Spot Bond			100.00000	67.97020	100.00000	67.84387		970,000,000,000,000.00		9,700,000,000	9,700,000,000	
Total BTC084 SPOT								9,000,000,000,000.00		9,700,000,000	9,700,000,000	
Total For BTC084								9,000,000,000,000.00		9,700,000,000	9,700,000,000	
BTC084 On 23/02/2016 Spot Bond			100.00000	80.57395	100.00000	100.00000		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC085 SPOT										0.00	0	0
Total For BTC085										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	61.60207	100.00000	61.45284				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.31753				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.36559				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.48964				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.12387				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	20.52289	100.00000	20.47318				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.68000	104.79682	9.68000	104.76960				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	103.90207				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.03000	101.65923	8.03000	101.63764				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.32500	93.71318	15.32500	93.67518				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.09999				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.12500	99.67157	13.12500	99.63715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.13000	100.64750	9.13000	100.62281			0.00	0	10,400,000
Total CBL16 SPOT									0.00	0	10,400,000
Total For CBL16									0.00	0	10,400,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.06973			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.12500	96.88912	13.12500	96.85565			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.28905			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.40158			0.00	0	60,000,000
Total CBL21 SPOT									0.00	0	60,000,000
Total For CBL21									0.00	0	60,000,000
CBL22 On 06/05/2020 Spot Bond			10.81000	92.49663	10.81000	92.46988			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.16136			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.56198			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.36500	116.74760	10.36500	116.71536			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.42000	111.97222	10.42000	111.94115		14,588,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								14,588,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								14,588,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.27500	107.42546	10.27500	107.39589			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.51068			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.88000	101.97570	11.88000	101.94379				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.44599				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.80929				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	103.84490	10.00000	103.81780				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.29986				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.72732				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.83192				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	14.34378	100.00000	14.29899				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	18.74378	100.00000	18.69788				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	18.95114	100.00000	18.89197				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.32038				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41098				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.46481				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.52683				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	99.90180				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	99.89370				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.53892				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	101.64429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.07416	10.11000	104.04627				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.10048				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN188 On 23/08/2016 Spot Bond			2.76000	127.25215	2.76000	127.24267				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	103.22204				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	124.62790	3.14000	127.17943				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.98470	8.25000	101.96193				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.95000	133.81301	2.95000	127.73073				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	132.57718	2.40000	126.55298				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.13871				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.73500	100.75871	8.73500	100.73518				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.78946				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.00000	0.00000	100.81425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.78500	100.76417	8.78500	100.74050				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.78500	100.76417	8.78500	100.74050				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.83500	103.89977	8.83500	103.87523				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.57487				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.72942				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.18724				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.04324				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.38704	9.35000	102.36163				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.38704	9.35000	102.36163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.87338				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.63483				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.93627				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.93627				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.93627				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.58009				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.55500	101.88405	9.55500	101.85792				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.00462				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	104.52876				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67691				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69397				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.01282				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.02451				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.85062				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	102.43041				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.58515				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.23704				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.63937				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.49412				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.01729				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.47808				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35435				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67731				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32467				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.67582				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40861				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	164.68212				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.58698				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	165.23026				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	163.95687				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	164.82738				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	160.28999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	158.02641				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.21067				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.14500	92.69765	11.14500	92.67003				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.66500	94.11688	11.66500	94.08757				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34719				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.68122				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.20539				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.66620				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.55781				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	104.98522	8.80500	100.61738				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.48116				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.67281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54728				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.57409				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.67765				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.61088				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22139				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	86.53832				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.75465				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34719				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	142.11423				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.63406				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.93979				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35487				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.20794				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.82623				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.41304				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.62766				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.62788				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.33132				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31645				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.60986				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	99.91578				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.60159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.60443				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.35238				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.32500	102.53209	10.32500	103.14685				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.49479				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.44574				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.46500	104.21148	12.46500	104.96374				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.51879				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.49500	104.95204	12.49500	104.91748				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	108.81896	10.02000	108.79006				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.51879				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.70272				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.78471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.47229				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.50285				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.50300				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40401				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.81000	102.10267	9.81000	102.07581				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55738				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.63302				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.63220	10.98000	99.60295				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.02057	11.00000	101.99056				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.68235				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.73493				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.25500	101.04064	12.25500	101.00763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.81681				0.00	0	650,000,000
Total CLN385 SPOT										0.00	0	650,000,000
Total For CLN385										0.00	0	650,000,000
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.50273				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.77181				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.60180				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.20153				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40963				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	91.39223				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.49009				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.86798				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.61516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.05197				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.19693				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.19561				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.49009				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.67765				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.27979				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25496				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.08410				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	101.32017				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	83.62001				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.49903				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.50044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	100.98030				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65980				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.66873				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.98536				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.64195				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.98075				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.73119				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.05108				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	103.47176	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.69999				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.57044				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	42.58307	7.01000	43.18965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.58584				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond				100.00000	0.00000	100.94825				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	102.07070				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.90055				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	102.07070				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.45545				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.71336				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2018 Spot Bond				100.00000	0.00000	101.08578				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42(On 15/11/2020 Spot Bond				100.00000	0.00000	100.82274				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	100.95717				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.61140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	100.64148				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	100.66724				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond			100.00000	20.21610	100.00000	100.00000		950,000,000,000,000.00		9,500,000,000	9,500,000,000	
Total CLN435 SPOT								9,500,000,000,000.00		9,500,000,000	9,500,000,000	
Total For CLN435								9,500,000,000,000.00		9,500,000,000	9,500,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	172.85263				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.84500	95.48053	8.84500	95.45796				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.46000	36.47715	8.46000	160.50698				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.46000	36.94143	8.46000	160.92576				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.05372				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	101.30386				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.59281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.49217				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51200				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.03286				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50797				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.66620				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.37564				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.46703				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.45804				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.46697				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.50797				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.99981				0.00	40,000,000	10,000,000
Total COH001 SPOT										0.00	40,000,000	10,000,000
Total For COH001										0.00	40,000,000	10,000,000
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.01450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.91500	104.61058	8.91500	103.87950			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.88000	100.07361	8.88000	100.04985		177,600,000,000.00	20,000,000	4,140,000,000	
Total COJ04 SPOT								177,600,000,000.00	20,000,000	4,140,000,000	
Total For COJ04								177,600,000,000.00	20,000,000	4,140,000,000	
COJ05 On 05/06/2023 Spot Bond			9.71000	112.84236	9.71000	112.81313		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			8.12500	105.12668	8.12500	105.10334		0.00	0	0	
Total COJ06 SPOT								0.00	0	0	
Total For COJ06								0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			10.02000	104.97158	10.02000	104.94339		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.10500	105.17065	10.10500	105.14233		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.47500	94.46657	10.47500	94.44022		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.19000	94.96236	11.19000	94.93411		15,666,000,000,000.00	1,400,000,000	350,000,000	
Total COT02 SPOT								15,666,000,000,000.00	1,400,000,000	350,000,000	
Total For COT02								15,666,000,000,000.00	1,400,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.19000	88.29337	11.19000	88.26711		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond			100.00000		0.00000	99.91495		0.00	25,925,000,000	20,000,000,000	
Total CPL003 SPOT								0.00	25,925,000,000	20,000,000,000	
Total For CPL003								0.00	25,925,000,000	20,000,000,000	
CPL01U On 12/12/2019 Spot Bond			100.00000	11.87935	100.00000	11.85026		0.00	0	0	
Total CPL01U SPOT								0.00	0	0	
Total For CPL01U								0.00	0	0	
CPL021 On 25/08/2017 Spot Bond			100.00000		0.00000	100.02021		0.00	61,480,000,000	40,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL021 SPOT										0.00	61,480,000,000	40,000,000,000
Total For CPL021										0.00	61,480,000,000	40,000,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.37803				0.00	30,000,000,000	30,000,000,000
Total CPL022 SPOT										0.00	30,000,000,000	30,000,000,000
Total For CPL022										0.00	30,000,000,000	30,000,000,000
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	99.97770				0.00	16,200,000,000	11,200,000,000
Total CPL024 SPOT										0.00	16,200,000,000	11,200,000,000
Total For CPL024										0.00	16,200,000,000	11,200,000,000
CPL02L On 12/03/2020 Spot Bond			100.00000	11.93823	100.00000	11.90900				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	15.54259	100.00000	15.50452				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	48.79792	100.00000	48.58333				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	23.95837	100.00000	23.77854				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.78500	99.20353	11.78500	99.17267				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	19.17173	100.00000	19.12478				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	10.40053	100.00000	10.37506				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	19.95533	100.00000	19.90646				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.54723				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.00500	99.17575	8.00500	99.15436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.01887				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	99.86679				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DENG5 On 19/11/2016 Spot Bond				100.00000	0.00000	100.12025				0.00	0	0
Total DENG58 SPOT										0.00	0	0
Total For DENG58										0.00	0	0
DLT03L On 12/05/2016 Spot Bond			100.00000	74.10324	100.00000	73.96421				0.00	0	0
Total DLT03U SPOT										0.00	0	0
Total For DLT03U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.66969				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.09390				0.00	40,000,000	10,000,000
Total DLTB03 SPOT										0.00	40,000,000	10,000,000
Total For DLTB03										0.00	40,000,000	10,000,000
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.46467				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	102.20996				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.44652				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.93622				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.08618				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL005 On 20/06/2019 Spot Bond				100.00000	0.00000	101.68657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	58.15509				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.55000	101.78331	9.55000	101.75737				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.63500	103.16622	7.63500	103.14510				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.29500	103.37903	9.29500	103.35351				0.00	0	84,600,000
Total DV22 SPOT										0.00	0	84,600,000
Total For DV22										0.00	0	84,600,000
DV23 On 27/02/2023 Spot Bond			9.80500	103.46532	9.80500	103.43840				0.00	0	286,890,000
Total DV23 SPOT										0.00	0	286,890,000
Total For DV23										0.00	0	286,890,000
DV24 On 18/02/2024 Spot Bond			9.73500	102.38020	9.73500	102.35376				0.00	0	160,000,000
Total DV24 SPOT										0.00	0	160,000,000
Total For DV24										0.00	0	160,000,000
DV29 On 18/02/2029 Spot Bond			9.85000	104.56840	9.85000	104.54109				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	101.51062				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.56121				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	101.20896				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC014 On 24/02/2016 Spot Bond				100.00000	0.00000	100.03883				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC015 On 24/08/2016 Spot Bond				100.00000	0.00000	100.03920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC015 On 18/03/2016 Spot Bond				100.00000	0.00000	101.31001			0.00	0	0
Total DVC016 SPOT									0.00	0	0
Total For DVC016									0.00	0	0
DVC016 On 16/09/2016 Spot Bond				100.00000	0.00000	101.32578			0.00	0	0
Total DVC017 SPOT									0.00	0	0
Total For DVC017									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.17114			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.03667			0.00	40,000,000	10,000,000
Total DVF17 SPOT									0.00	40,000,000	10,000,000
Total For DVF17									0.00	40,000,000	10,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.73202			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.42500	123.59294	8.42500	123.56524		42,125,000,000,000.00	5,000,000,000	2,500,000,000	
Total E170 SPOT								12,125,000,000,000.00	5,000,000,000	2,500,000,000	
Total For E170								12,125,000,000,000.00	5,000,000,000	2,500,000,000	
ECN20 On 14/03/2020 Spot Bond			9.45500	104.51926	9.45500	102.58463		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			9.61000	104.51797	9.61000	102.57822		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.85500	104.46729	9.85500	102.49691		0.00	0	0	
Total ECN24 SPOT								0.00	0	0	
Total For ECN24								0.00	0	0	
ECN32 On 14/03/2032 Spot Bond			2.94500	102.56442	2.94500	101.95601		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	99.19945		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.88817				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.89726				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.69651				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	18.75865	100.00000	18.67616				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.37000	103.27366	2.37000	103.26705				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.23000	126.37858	2.23000	126.37087				0.00	0	3,000,000
Total EL28 SPOT										0.00	0	3,000,000
Total For EL28										0.00	0	3,000,000
EL29 On 19/11/2029 Spot Bond			2.16000	114.89896	2.16000	114.89218				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.16000	115.70030	2.16000	115.69354				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.29500	105.38370	2.29500	105.37714				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.35000	103.68113	2.35000	103.67455				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.86000	106.04197	9.86000	106.01424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.76000	106.13030	9.76000	106.10252				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.24000	99.56479	10.24000	99.53747				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.48500	91.13215	10.48500	94.58408				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.62500	101.48900	10.62500	101.28181				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.34000	103.84225	10.34000	104.05107				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.91140				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.52473				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.40956				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.39331				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.11745				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.87362				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	12.93610	100.00000	12.87859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	5.74938	100.00000	5.72382				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC11 On 23/02/2016 Spot Bond				100.00000	0.00000	100.00972				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	100.05849				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.06166				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EPFC19 On 04/02/2016 Spot Bond				100.00000	0.00000	100.38646				0.00	0	0
Total EPFC19 SPOT										0.00	0	0
Total For EPFC19										0.00	0	0
EPFC20 On 04/05/2016 Spot Bond				100.00000	0.00000	100.37351				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 04/11/2016 Spot Bond				100.00000	0.00000	100.38919				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	97.16305				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.15082				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.40500	97.54856	10.40500	97.52154				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.48317				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	98.28769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
EQS10 On 22/03/2016 Spot Bond			100.00000	91.22332	100.00000	90.78475				0.00	0	0
Total EQS10U SPOT										0.00	0	0
Total For EQS10U										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.17166				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.18372				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16337				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.14781				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15377				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15244			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.16336			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17150			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.21500	103.15553	8.21500	103.13284		168,517,625,822,000.00	142,241,950,800	37,400,000,000	
Total ES18 SPOT								168,517,625,822,000.00	142,241,950,800	37,400,000,000	
Total For ES18								168,517,625,822,000.00	142,241,950,800	37,400,000,000	
ES23 On 25/01/2023 Spot Bond			8.98500	108.64880	8.99000	108.59597		265,058,822,592,000.00	29,500,147,200	7,563,300,000	
Total ES23 SPOT								265,058,822,592,000.00	29,500,147,200	7,563,300,000	
Total For ES23								265,058,822,592,000.00	29,500,147,200	7,563,300,000	
ES26 On 02/04/2026 Spot Bond			9.31000	91.61644	9.31000	91.59367		393,101,648,968,000.00	42,223,592,800	19,010,000,000	
Total ES26 SPOT								393,101,648,968,000.00	42,223,592,800	19,010,000,000	
Total For ES26								393,101,648,968,000.00	42,223,592,800	19,010,000,000	
ES33 On 15/09/2033 Spot Bond			9.91500	81.47611	9.92500	81.38443		497,813,936,750,000.00	151,065,450,000	107,630,000,000	
Total ES33 SPOT								497,813,936,750,000.00	151,065,450,000	107,630,000,000	
Total For ES33								497,813,936,750,000.00	151,065,450,000	107,630,000,000	
ES42 On 25/04/2042 Spot Bond			10.00500	86.85038	10.01000	86.78657		180,511,980,885,000.00	18,042,177,000	62,781,088,500	
Total ES42 SPOT								180,511,980,885,000.00	18,042,177,000	62,781,088,500	
Total For ES42								180,511,980,885,000.00	18,042,177,000	62,781,088,500	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.23221		0.00	0	10,000,000	
Total EXX01 SPOT								0.00	0	10,000,000	
Total For EXX01								0.00	0	10,000,000	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.36921		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.80219		0.00	0	0	
Total FIFB02 SPOT								0.00	0	0	
Total For FIFB02								0.00	0	0	
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.27733		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.01403			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond			100.00000		100.00000	0.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total FIFB05 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FIFB05								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
FIFB06 On 25/08/2017 Spot Bond			100.00000	27.86018	100.00000	27.65107		805,000,000,000,000.00	8,050,000,000	6,050,000,000	
Total FIFB06 SPOT								15,000,000,000,000.00	8,050,000,000	6,050,000,000	
Total For FIFB06								15,000,000,000,000.00	8,050,000,000	6,050,000,000	
FIFB07 On 27/11/2017 Spot Bond			100.00000	21.99562	100.00000	0.00000		610,000,000,000,000.00	6,100,000,000	6,100,000,000	
Total FIFB07 SPOT								10,000,000,000,000.00	6,100,000,000	6,100,000,000	
Total For FIFB07								10,000,000,000,000.00	6,100,000,000	6,100,000,000	
FIFC15 On 02/12/2015 Spot Bond			100.00000		0.00000	99.88462		0.00	0	0	
Total FIFC15 SPOT								0.00	0	0	
Total For FIFC15								0.00	0	0	
FIFC19 On 07/12/2015 Spot Bond			100.00000		0.00000	103.30935		0.00	0	0	
Total FIFC19 SPOT								0.00	0	0	
Total For FIFC19								0.00	0	0	
FIFC20 On 07/12/2015 Spot Bond			100.00000		0.00000	101.53608		0.00	0	0	
Total FIFC20 SPOT								0.00	0	0	
Total For FIFC20								0.00	0	0	
FIFC21 On 09/02/2016 Spot Bond			100.00000		0.00000	100.29321		0.00	0	0	
Total FIFC21 SPOT								0.00	0	0	
Total For FIFC21								0.00	0	0	
FIFC22 On 25/02/2016 Spot Bond			100.00000		0.00000	100.01973		0.00	0	0	
Total FIFC22 SPOT								0.00	0	0	
Total For FIFC22								0.00	0	0	
FIFC23 On 23/08/2016 Spot Bond			100.00000		0.00000	100.06119		0.00	0	0	
Total FIFC23 SPOT								0.00	0	0	
Total For FIFC23								0.00	0	0	
FIFC24 On 11/04/2016 Spot Bond			100.00000		0.00000	100.90855		0.00	0	0	
Total FIFC24 SPOT								0.00	0	0	
Total For FIFC24								0.00	0	0	
FIFC25 On 07/10/2016 Spot Bond			100.00000		0.00000	100.93197		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.11843	100.00000	0.11806				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.11843	100.00000	0.11806				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.95866	100.00000	10.93212				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.66676	100.00000	10.64092				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.54290				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.91073				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.71962				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.83738				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.72500	100.49967	9.72500	100.47360				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.48008				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.48001				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.68937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.58169				0.00	10,000,000	70,000,000
Total FRB11 SPOT										0.00	10,000,000	70,000,000
Total For FRB11										0.00	10,000,000	70,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.84471				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	102.02524				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.51000	96.66738	10.51000	102.73729				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.14967				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.30848				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.32790				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.57500	108.84543	10.57500	108.81478				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.73301				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.25000	136.97722	2.25000	137.88777				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.57500	120.94092	2.57500	279.67878				0.00	0	5,000,000,000
Total FRBI23 SPOT										0.00	0	5,000,000,000
Total For FRBI23										0.00	0	5,000,000,000
FRBI25 On 31/01/2025 Spot Bond			2.40000	109.85876	2.40000	116.77147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.01000	96.20945	3.01000	158.51168				0.00	0	230,000,000
Total FRBI28 SPOT										0.00	0	230,000,000
Total For FRBI28										0.00	0	230,000,000
FRBI33 On 07/12/2033 Spot Bond			3.20500	104.96508	3.20500	200.96804				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.48200	69.67288	7.48200	69.13543				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.36300	45.01449	9.36300	44.14031				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.61000	43.64446	9.61000	42.75847				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04I On 15/03/2017 Spot Bond			100.00000	41.01911	100.00000	40.83675				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.41699				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77262				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53897				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68637				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65980				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58302				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81753				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63302				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.11645	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.73477				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.13204				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	102.06977				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	32.76044	100.09221	32.68014				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.48473				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.24995				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.65032				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	91.39981	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.66833				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.52633				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.55265				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.02527				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.52584				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	67.27316	13.22500	67.24911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.44003				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.44182				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.11396				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.50618				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63000	102.03737	3.63000	105.55591				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.57051				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.57051				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.07233				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.34719				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.53412				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.48116				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.44718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.49245				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.69015				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.31467				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	68.02452				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.75301				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.93622				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.95928				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.43109				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55265				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.55265				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.49481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				100.00000	0.00000	101.17276				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.00000	0.00000	101.23561				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.00000	0.00000	101.09606				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.00000	0.00000	100.99899				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19:On 20/06/2024 Spot Bond				100.00000	0.00000	101.63838				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19:On 09/04/2016 Spot Bond				100.00000	0.00000	100.98051				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19:On 09/04/2016 Spot Bond				100.00000	0.00000	101.07583				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				100.00000	0.00000	100.91693				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				100.00000	0.00000	100.91938				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.00000	0.00000	100.85366				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20:On 17/04/2016 Spot Bond				100.00000	0.00000	100.77644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.85366				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.77335				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.43915				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.49515	8.75000	100.47152				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	103.39188				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.39455	100.00000	11.36665				0.00	0	970,000,000
Total FRC207 SPOT										0.00	0	970,000,000
Total For FRC207										0.00	0	970,000,000
FRC207 On 20/09/2021 Spot Bond			100.00000	10.46671	100.00000	10.44109				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	96.86370				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	12.83230	100.00000	12.80087				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.60623				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	29.44610	100.00000	29.37476				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.36085				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 04/06/2021 Spot Bond			100.00000	11.04677	100.00000	11.01971				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	28.53016	100.00000	28.46104				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.36081				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	28.50527	100.00000	28.43622				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.35988				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.34106				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.47818				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.44839				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.06000	131.78041	3.06000	131.76952				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.31232				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.30800				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.30800				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	100.13878			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC227 On 10/09/2016 Spot Bond				100.00000	0.00000	101.58720			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 16/09/2016 Spot Bond				100.00000	0.00000	101.46493			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 30/03/2017 Spot Bond				100.00000	0.00000	101.48898			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				100.00000	0.00000	101.63302			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.00000	0.00000	101.31791			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC232 On 15/07/2016 Spot Bond				100.00000	0.00000	100.83575			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			3.92000	126.52383	3.92000	125.52285			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond				100.00000	0.00000	101.03291			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.82684			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.65702			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			3.59000	114.45178	3.59000	127.93476			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.67548			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.64000	106.16945	3.64000	127.57965			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.62000	104.07336	3.62000	127.72156			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.59000	100.74719	3.59000	132.59575			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.66000	100.34156	3.66000	144.18345			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.73683			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.46699			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.66473			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.93055			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.86233			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.59374			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.59195			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.44499			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01/ On 31/10/2020 Spot Bond				100.00000	0.00000	100.66568			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	14.26838	100.00000	14.23344			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02U On 01/06/2016 Spot Bond			100.00000	63.37532	100.00000	63.22011			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	31.01449	100.00000	30.93853			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD11U On 08/11/2016 Spot Bond			100.00000	51.69586	100.00000	51.53446			0.00	0	0
Total FRD11U SPOT									0.00	0	0
Total For FRD11U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	12.78453	100.00000	12.75356			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.05068			0.00	0	0
Total FRJ16 SPOT									0.00	0	0
Total For FRJ16									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.78838			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.96754			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.88577			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.72810			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.74362			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.86746			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.11800	84.36958	2.11800	108.94177			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.47000	107.04673	2.47000	116.31361			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.72577			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.95128			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.95128			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	103.15866			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.61000	104.60815	2.61000	113.56322			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.64500	215.57635	2.64500	216.57210			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			2.58000	114.15391	2.58000	114.14595			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.67500	214.70258	2.67500	215.69904			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.71735			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.48500	115.96245	2.48500	115.95466			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.67000	112.41658	2.67000	112.40846			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	54.62600			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.77500	110.42979	2.77500	110.42152			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.79500	117.60248	2.79500	212.24982			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.84500	115.92700	2.84500	210.83275			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.41500	102.11064	2.41500	102.10398			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.87500	165.74941	2.87500	209.98812			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.05000	91.61906	3.05000	105.41541			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			3.05000	100.28498	3.05000	157.85436			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.50000	85.38525	3.50000	97.80525			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.04000	100.41602	3.04000	158.01839			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.10000	157.05030	3.10000	157.03710			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.38500	195.23157	3.38500	196.27542			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	91.04617			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.43000	86.08345	3.43000	98.94384			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.40000	86.45962	3.40000	99.43679			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.21000	89.10867	3.21000	102.62946			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.91000	160.18153	2.91000	160.16889			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.15500	202.29585	3.15500	202.30338			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.00000	0.00000	100.28579			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14(On 19/09/2016 Spot Bond				100.00000	0.00000	99.59197			0.00	0	0
Total FRS140 SPOT									0.00	0	0
Total For FRS140									0.00	0	0
FRS14(On 03/10/2016 Spot Bond				100.00000	0.00000	106.09250			0.00	0	0
Total FRS141 SPOT									0.00	0	0
Total For FRS141									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.04000	157.99289	3.04000	158.01839			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.04000	157.99289	3.04000	158.01839			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14(On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.29500	123.22550	2.29500	284.84719			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18500	124.13697	2.18500	286.90920			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90500	118.31247	2.90500	273.73250			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.72000	101.05666	2.72000	134.29899			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.64042			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.25000	137.89617	2.25000	133.67162			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.86099			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.10544				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.46617				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.45000	113.47531	2.45000	113.46780				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	31.57801	104.97509	31.49725				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	37.79709	101.07593	37.70362				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	30.63604	100.44759	30.56070				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	36.09077	100.76967	36.00177				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.16500	121.00314	2.16500	120.99603				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.34500	97.81179	2.34500	117.30344				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.03724				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.37500	97.56964	2.37500	117.01294			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.90602			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.38500	125.23386	2.38500	358.78072			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.34470			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.97860			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.44500	102.01001	7.44500	101.98952			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.07000	102.39154	8.07000	102.36929			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.45500	105.56881	8.45500	105.54494		20,714,750,000,000.00	2,450,000,000	840,000,000	
Total FRX18 SPOT								20,714,750,000,000.00	2,450,000,000	840,000,000	
Total For FRX18								20,714,750,000,000.00	2,450,000,000	840,000,000	
FRX19 On 15/11/2019 Spot Bond			8.95500	100.43819	8.95500	100.41402		26,865,000,000,000.00	3,000,000,000	1,500,000,000	
Total FRX19 SPOT								26,865,000,000,000.00	3,000,000,000	1,500,000,000	
Total For FRX19								26,865,000,000,000.00	3,000,000,000	1,500,000,000	
FRX20 On 01/10/2020 Spot Bond			9.27000	99.34847	9.27000	99.32388		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.07500	90.09137	10.07500	90.06691		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	
Total For FRX23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.18000	108.30060	10.18000	108.27122			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.59000	95.63805	10.59000	94.49549			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.86500	95.15105	10.86500	95.12369		46,067,600,000,000.00		4,240,000,000	1,060,000,000
Total FRX30 SPOT								16,067,600,000,000.00		4,240,000,000	1,060,000,000
Total For FRX30								16,067,600,000,000.00		4,240,000,000	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			10.98000	91.66450	10.98000	91.63789			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.51000	78.23898	10.51000	78.21709			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31412			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.33211			0.00	0	9,292,400
Total FS1A4 SPOT									0.00	0	9,292,400
Total For FS1A4									0.00	0	9,292,400
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.37705			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.44899			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.50293			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.73656			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.12230			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.99233				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.12664				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13145				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13546				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.15305				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.29036	100.00000	2.28481				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.38426	100.00000	0.38333				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.85719	100.00000	15.81835				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	2.66039	100.00000	2.65388				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.44634	100.00000	0.44525				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.96897				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.48000	101.20343	9.48000	101.17782				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02067				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02134				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.02160				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.02330			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.02540			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.02670			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT35 On 11/02/2016 Spot Bond				100.00000	0.00000	100.27604			0.00	0	0
Total GPT35 SPOT									0.00	0	0
Total For GPT35									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.69911	100.00000	11.67045			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	24.16085	100.00000	24.10168			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	15.54020	100.00000	15.50214			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.19504	100.00000	10.16321			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.60411			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.62814				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.65794				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.69925				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.44375				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.00788				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.62690				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.01554				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.88934				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	2,024,200,000
Total GRX01U SPOT										0.00	0	2,024,200,000
Total For GRX01U										0.00	0	2,024,200,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.27558				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.65597				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.99346	100.00000	10.96683				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.56452				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.49001				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.29969				0.00	0	14,130,000
Total HILB04 SPOT										0.00	0	14,130,000
Total For HILB04										0.00	0	14,130,000
HILC24 On 14/01/2016 Spot Bond				100.00000	0.00000	100.80864				0.00	0	0
Total HILC24 SPOT										0.00	0	0
Total For HILC24										0.00	0	0
HILC25 On 05/02/2016 Spot Bond				100.00000	0.00000	100.36805				0.00	0	0
Total HILC25 SPOT										0.00	0	0
Total For HILC25										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.25201	100.00000	10.20693				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.25201	100.00000	10.20693				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.87547	100.00000	10.82765				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.87547	100.00000	10.82765			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.67706	100.00000	11.62571			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.67706	100.00000	11.62571			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.65678	100.00000	12.60112			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.83514			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.02589			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.29090			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.36000	103.31254	9.36000	103.28686			0.00	0	10,000,000
Total HPF05 SPOT									0.00	0	10,000,000
Total For HPF05									0.00	0	10,000,000
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.15147			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.14271			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.64000	107.32655	8.63500	107.32130		12,604,032,000.00		1,458,800	1,151,541,500
Total HWAY20 SPOT								12,604,032,000.00		1,458,800	1,151,541,500
Total For HWAY20								12,604,032,000.00		1,458,800	1,151,541,500
HWAY2 On 07/12/2023 Spot Bond			2.17500	124.22022	2.17500	287.09755		0.00	0	0	3,100,000,000
Total HWAY23 SPOT								0.00	0	0	3,100,000,000
Total For HWAY23								0.00	0	0	3,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.04500	128.19855	2.04500	296.09448		0.00	0	0	0
Total HWAY24 SPOT								0.00	0	0	0
Total For HWAY24								0.00	0	0	0
HWAY3 On 28/02/2033 Spot Bond			2.29000	100.83544	2.29000	102.21513		0.00	0	0	0
Total HWAY33 SPOT								0.00	0	0	0
Total For HWAY33								0.00	0	0	0
HWAY3 On 31/07/2034 Spot Bond			10.05000	96.28018	10.05000	96.25454		0.00	0	0	3,170,000,000
Total HWAY34 SPOT								0.00	0	0	3,170,000,000
Total For HWAY34								0.00	0	0	3,170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.05000	96.16108	10.05000	96.13546			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	59.02511	100.00000	58.88055			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	61.06441	100.00000	60.91649			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	52.07671	100.00000	51.95055			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.73500	123.39530	1.73500	123.38952		57,156,217,775,000.00	32,943,065,000	37,200,165,000	
Total I2025 SPOT								57,156,217,775,000.00	32,943,065,000	37,200,165,000	
Total For I2025								57,156,217,775,000.00	32,943,065,000	37,200,165,000	
I2033 On 28/02/2033 Spot Bond			1.74000	104.75922	1.74000	104.75421		264,845,922,000.00	152,210,300	34,824,461,700	
Total I2033 SPOT								264,845,922,000.00	152,210,300	34,824,461,700	
Total For I2033								264,845,922,000.00	152,210,300	34,824,461,700	
I2038 On 31/01/2038 Spot Bond			1.85000	129.50083	1.85000	129.49436		277,079,108,905,000.00	149,772,491,300	143,770,221,700	
Total I2038 SPOT								277,079,108,905,000.00	149,772,491,300	143,770,221,700	
Total For I2038								277,079,108,905,000.00	149,772,491,300	143,770,221,700	
I2046 On 31/03/2046 Spot Bond			1.85000	130.48868	1.85000	130.48211		42,345,575,555,000.00	22,889,500,300	85,723,900,300	
Total I2046 SPOT								42,345,575,555,000.00	22,889,500,300	85,723,900,300	
Total For I2046								42,345,575,555,000.00	22,889,500,300	85,723,900,300	
I2050 On 31/12/2050 Spot Bond			1.91000	139.06327	1.93000	138.39068		58,302,659,084,000.00	30,524,952,400	85,975,570,204	
Total I2050 SPOT								58,302,659,084,000.00	30,524,952,400	85,975,570,204	
Total For I2050								58,302,659,084,000.00	30,524,952,400	85,975,570,204	
IBL21 On 15/03/2016 Spot Bond			8.33500	102.21089	8.33500	102.18812		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.23000	105.59927	8.23000	105.57588		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28 On 18/08/2016 Spot Bond			8.15500	102.32874	8.15500	102.30651			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.46465			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.43000	99.64273	2.43000	134.36647			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.32000	103.34864	2.32000	137.34637			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.61070			0.00	40,000,000	10,000,000
Total IBL38 SPOT									0.00	40,000,000	10,000,000
Total For IBL38									0.00	40,000,000	10,000,000
IBL39 On 02/04/2018 Spot Bond			8.35000	102.19032	8.35000	102.16748			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.97713			0.00	6,200,000,000	3,100,000,000
Total IBL42 SPOT									0.00	6,200,000,000	3,100,000,000
Total For IBL42									0.00	6,200,000,000	3,100,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.05500	100.69517	9.05500	100.67081			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.48500	95.14530	9.48500	95.12133			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.33878			0.00	40,000,000	10,000,000
Total IBL48 SPOT									0.00	40,000,000	10,000,000
Total For IBL48									0.00	40,000,000	10,000,000
IBL49 On 02/04/2018 Spot Bond			8.88000	97.89587	8.88000	97.87263			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.47500	101.47673	9.47500	101.45120			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.40923			0.00	40,000,000	10,010,000,000
Total IBL52 SPOT									0.00	40,000,000	10,010,000,000
Total For IBL52									0.00	40,000,000	10,010,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.64189			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.78000	101.98571	7.78000	101.96457			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.83500	100.90724	8.83500	100.88354			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.52028			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.22963			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.00000	103.02318	8.00000	103.00123			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.79500	103.67131	8.79500	103.64707			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.95500	104.46956	9.95500	104.44198			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.15526			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.60144			0.00	40,000,000	10,000,000
Total IBL62 SPOT									0.00	40,000,000	10,000,000
Total For IBL62									0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.47012			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.55948			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.57078			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.53479			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.05000	131.85400	3.05000	131.84314			0.00	0	30,000,000
Total IBL67 SPOT									0.00	0	30,000,000
Total For IBL67									0.00	0	30,000,000
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.21584			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	17.54002	100.00000	17.46289			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.11632			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.12104			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond			100.00000	8.97303	100.00000	8.90568		560,000,000,000,000.00	15,600,000,000	28,200,000,000	
Total IBL76 SPOT								560,000,000,000,000.00	15,600,000,000	28,200,000,000	
Total For IBL76								560,000,000,000,000.00	15,600,000,000	28,200,000,000	
IBL77 On 25/11/2020 Spot Bond			100.00000	2.24326	100.00000	2.22642		040,000,000,000,000.00	30,400,000,000	50,100,000,000	
Total IBL77 SPOT								10,000,000,000,000.00	30,400,000,000	50,100,000,000	
Total For IBL77								10,000,000,000,000.00	30,400,000,000	50,100,000,000	
IBL78 On 25/11/2022 Spot Bond			100.00000	14.80094	100.00000	14.74467		0.00	0	25,000,000,000	
Total IBL78 SPOT								0.00	0	25,000,000,000	
Total For IBL78								0.00	0	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01394	100.00000	0.01391			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.72181			0.00	0	10,000,000
Total IDCG01 SPOT									0.00	0	10,000,000
Total For IDCG01									0.00	0	10,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.34922			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.54000	96.19251	9.54000	96.16802			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.17659			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.60796			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.29000	95.80263	10.29000	95.77622			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.25011			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.15000	101.71522	11.15000	101.29265			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.60979	5.00000	101.59615			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.52763	5.00000	100.51406			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.80841	4.00000	100.79744			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.44466	4.00000	100.43379			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	64.35728	100.00000	64.20137			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	64.22808	100.00000	64.07249			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	64.22808	100.00000	64.07249			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	103.00465	9.20000	102.97948			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.74592	100.00000	8.72450			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.53381			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	27.68177	100.00000	27.61471			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	2.17612	100.00000	2.17196			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.81408	100.00000	9.79030			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.97544	100.00000	9.95126			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN286U On 15/07/2019 Spot Bond			100.00000	11.85647	100.00000	11.82774			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.48797	100.00000	11.46255			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	43.49625	100.00000	43.39088			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	10.21148	100.00000	10.17925			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	14.79627	100.00000	14.74956			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	96.18121	100.00000	95.93710			0.00	0	0
Total IN314U SPOT									0.00	0	0
Total For IN314U									0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	61.72983	100.00000	61.37331			0.00	0	0
Total IN315U SPOT									0.00	0	0
Total For IN315U									0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	84.23064	100.00000	83.85122			0.00	0	0
Total IN316U SPOT									0.00	0	0
Total For IN316U									0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	44.49394	100.00000	44.23696			0.00	0	0
Total IN317U SPOT									0.00	0	0
Total For IN317U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	32.83801	100.00000	32.64834			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	25.06739	100.00000	24.92260			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	88.16425	100.00000	87.95181			0.00	0	0
Total IN320U SPOT									0.00	0	0
Total For IN320U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN324U On 01/03/2017 Spot Bond			100.00000	42.25491	100.00000	40.72574			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	66.48548	100.00000	65.97540			0.00	0	0
Total IN617U SPOT									0.00	0	0
Total For IN617U									0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	66.48548	100.00000	65.97540			0.00	0	0
Total IN701U SPOT									0.00	0	0
Total For IN701U									0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.65000	99.94537	6.65000	99.96357			0.00	0	0
Total INA549 SPOT									0.00	0	0
Total For INA549									0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.75000	99.92608	6.75000	99.85227			0.00	0	0
Total INA550 SPOT									0.00	0	0
Total For INA550									0.00	0	0
INA551 On 08/12/2015 Spot Bond			6.75000	99.79699	6.75000	99.72337			0.00	0	0
Total INA551 SPOT									0.00	0	0
Total For INA551									0.00	0	0
INA552 On 15/12/2015 Spot Bond			6.75000	99.66823	6.75000	99.59480			0.00	0	0
Total INA552 SPOT									0.00	0	0
Total For INA552									0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.85000	99.27340	6.85000	99.19947		2,740,000,000,000.00	400,000,000	100,000,000	
Total INA601 SPOT								2,740,000,000,000.00	400,000,000	100,000,000	
Total For INA601								2,740,000,000,000.00	400,000,000	100,000,000	
INA602 On 12/01/2016 Spot Bond			6.85000	99.14410	6.85000	99.07037		0.00	0	0	
Total INA602 SPOT								0.00	0	0	
Total For INA602								0.00	0	0	
INA603 On 19/01/2016 Spot Bond			7.00000	98.99379	7.00000	98.91867		0.00	0	0	
Total INA603 SPOT								0.00	0	0	
Total For INA603								0.00	0	0	
INA605 On 02/02/2016 Spot Bond			7.00000	98.73137	7.00000	98.65665		0.00	0	0	
Total INA605 SPOT								0.00	0	0	
Total For INA605								0.00	0	0	
INA606 On 09/02/2016 Spot Bond			7.00000	98.60068	7.00000	98.52616		0.00	0	0	
Total INA606 SPOT								0.00	0	0	
Total For INA606								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA608 On 23/02/2016 Spot Bond			100.00000	80.57395	100.00000	80.39648			300,000,000,000,000.00	43,000,000,000	26,500,000,000
Total INA608 SPOT									10,000,000,000,000.00	43,000,000,000	26,500,000,000
Total For INA608									10,000,000,000,000.00	43,000,000,000	26,500,000,000
INF547 On 10/05/2016 Spot Bond				100.00000	0.00000	100.26489			0.00	0	0
Total INF547 SPOT									0.00	0	0
Total For INF547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.01339	101.97981	11.01339	102.10323			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.01339	101.71625	11.01339	101.70768			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.58560			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.55595			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.96587	6.50000	100.94823			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.61516			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	91.40146			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.51676			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.86601			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.52806			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.47250			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	102.90406			0.00	0	0
Total ING305 SPOT									0.00	0	0
Total For ING305									0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	103.99007			0.00	0	0
Total INGR06 SPOT									0.00	0	0
Total For INGR06									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.37882			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.99898			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	87.32057	100.00000	87.11217		12,000,000,000,000.00	120,000,000	30,000,000	
Total IP276U SPOT								12,000,000,000,000.00	120,000,000	30,000,000	
Total For IP276U								12,000,000,000,000.00	120,000,000	30,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800		0.00	0	0	
Total IPF01/JIBAR SPOT								0.00	0	0	
Total For IPF01/JIBAR								0.00	0	0	
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.93929		0.00	0	0	
Total IPF02 SPOT								0.00	0	0	
Total For IPF02								0.00	0	0	
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.95122		0.00	0	0	
Total IPF03 SPOT								0.00	0	0	
Total For IPF03								0.00	0	0	
IPF06 On 13/04/2017 Spot Bond			8.33500	101.65872	8.33500	101.63605		0.00	0	0	
Total IPF06 SPOT								0.00	0	0	
Total For IPF06								0.00	0	0	
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.17876		0.00	0	0	
Total IPF07 SPOT								0.00	0	0	
Total For IPF07								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.20623			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.22456			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.87213			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.88930			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC08 SPOT									0.00	0	0
Total For IPFC08									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.91000	97.93395	9.91000	97.90793			0.00	0	2,300,000,000
Total IPL10 SPOT									0.00	0	2,300,000,000
Total For IPL10									0.00	0	2,300,000,000
IPL6 On 28/09/2017 Spot Bond			8.87000	103.09924	8.87000	103.07467			0.00	0	4,000,000
Total IPL6 SPOT									0.00	0	4,000,000
Total For IPL6									0.00	0	4,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.10844			0.00	0	30,000,000
Total IPL7 SPOT									0.00	0	30,000,000
Total For IPL7									0.00	0	30,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.98637			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.04744			0.00	0	151,200,000
Total IPL9 SPOT									0.00	0	151,200,000
Total For IPL9									0.00	0	151,200,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.70080			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.73524			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.00000	99.48693	3.00000	133.69112			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.60000	149.14266	3.60000	154.88257			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.32213			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.07809			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.87438			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.76383			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.50203			0.00	0	60,000,000
Total IV026 SPOT									0.00	0	60,000,000
Total For IV026									0.00	0	60,000,000
IV030 On 31/01/2025 Spot Bond			3.73500	103.76068	3.73500	112.71864			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73500	103.67418	3.73500	112.71864			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.92772			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.87440			0.00	0	56,000,000
Total IV032 SPOT									0.00	0	56,000,000
Total For IV032									0.00	0	56,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	10.65786	100.00000	10.61099			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			10.58500	107.58410	10.58500	107.55362			0.00	0	500,000,000
Total IV08 SPOT												0.00	0	500,000,000
Total For IV08												0.00	0	500,000,000
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	102.23876			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			3.70000	147.61702	3.70000	147.60224			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA550	On	03/12/2015	Spot Bond			6.75000	99.88916	6.75000	99.81541		5,400,000,000,000.00	800,000,000	200,000,000	
Total IVA550 SPOT												5,400,000,000,000.00	800,000,000	200,000,000
Total For IVA550												5,400,000,000,000.00	800,000,000	200,000,000
IVA551	On	10/12/2015	Spot Bond			6.75000	99.76017	6.75000	99.98151			0.00	0	0
Total IVA551 SPOT												0.00	0	0
Total For IVA551												0.00	0	0
IVA601	On	07/01/2016	Spot Bond			6.85000	99.23642	6.85000	99.85009			0.00	0	0
Total IVA601 SPOT												0.00	0	0
Total For IVA601												0.00	0	0
IVA602	On	14/01/2016	Spot Bond			6.85000	99.10722	6.85000	99.58882			0.00	0	0
Total IVA602 SPOT												0.00	0	0
Total For IVA602												0.00	0	0
IVA603	On	21/01/2016	Spot Bond			7.00000	98.95622	7.00000	99.44691			0.00	0	0
Total IVA603 SPOT												0.00	0	0
Total For IVA603												0.00	0	0
IVA605	On	04/02/2016	Spot Bond			7.00000	98.69399	7.00000	99.31432			0.00	0	800,000,000
Total IVA605 SPOT												0.00	0	800,000,000
Total For IVA605												0.00	0	800,000,000
IVA606	On	11/02/2016	Spot Bond			7.00000	98.56340	7.00000	99.18209			0.00	0	0
Total IVA606 SPOT												0.00	0	0
Total For IVA606												0.00	0	0
IVC002	On	12/02/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT												0.00	0	0
Total For IVC002												0.00	0	0
IVC005	On	25/11/2020	Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total IVC005/JIBAR SPOT												0.00	0	0
Total For IVC005/JIBAR												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.57469				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.05957				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.12192				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.01645				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.91812				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.96139				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.96750				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.97970				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.92477				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.81161				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.58599				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.43109				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.18182			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.99997			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.99997			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.14586			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.63084			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.33211			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.23320			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.26419			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.26419			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.39500	103.04441	9.39500	103.01870			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	17.23636	100.00000	17.19841			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.23689	100.00000	12.20725			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.58000	102.19081	9.58000	102.16483			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.59716			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.43491			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.42843			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.01568			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.84871			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.49666			0.00	40,000,000	20,000,000
Total IVC051 SPOT									0.00	40,000,000	20,000,000
Total For IVC051									0.00	40,000,000	20,000,000
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.30975			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.31816			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	99.85927			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.34160			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.56705			0.00	0	0
Total IVC056 SPOT									0.00	0	0
Total For IVC056									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.14434				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.62711				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.51716				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.27013				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.19133				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.37914				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.62127				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.75339				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	101.44979				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	100.45431				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.60767				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	80.93126	100.00000	80.75221				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.75807				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.67215				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.74354				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.05774				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.61085				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.55900				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.84000	134.90861	8.84000	134.87655				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.22558				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.58077				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	99.87737				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.39875				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.91717			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.50500	97.14196	10.50500	97.11494			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.45151	9.71000	102.42511			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.49958			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.89000	100.29027	8.89000	100.26657		58,318,400,000,000.00	6,560,000,000	3,328,200,000	
Total LGL02 SPOT								58,318,400,000,000.00	6,560,000,000	3,328,200,000	
Total For LGL02								58,318,400,000,000.00	6,560,000,000	3,328,200,000	
LGL03 On 03/04/2018 Spot Bond			9.08000	98.14368	9.08000	98.11987		9,080,000,000,000.00	1,000,000,000	250,000,000	
Total LGL03 SPOT								9,080,000,000,000.00	1,000,000,000	250,000,000	
Total For LGL03								9,080,000,000,000.00	1,000,000,000	250,000,000	
LGL04 On 14/08/2020 Spot Bond			10.17500	98.87775	10.17500	98.85108		12,006,500,000,000.00	1,180,000,000	596,900,000	
Total LGL04 SPOT								12,006,500,000,000.00	1,180,000,000	596,900,000	
Total For LGL04								12,006,500,000,000.00	1,180,000,000	596,900,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.76362		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.26128		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			7.83500	104.98942	7.83500	104.96696		16,296,800,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								16,296,800,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								16,296,800,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.46014		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.75321		0.00	0	0	
Total LHL13 SPOT								0.00	0	0	
Total For LHL13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.02878				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.13302				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.14102				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.15060				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.42743				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				100.00000	0.00000	99.74833				0.00	0	0
Total MAQ075 SPOT										0.00	0	0
Total For MAQ075										0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	99.05183				0.00	0	0
Total MAQ076 SPOT										0.00	0	0
Total For MAQ076										0.00	0	0
MAQ07 On 11/11/2016 Spot Bond				100.00000	0.00000	100.22280				0.00	0	0
Total MAQ077 SPOT										0.00	0	0
Total For MAQ077										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.57617				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.58766				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.89208				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.03496				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.57635				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	101.09361				0.00	0	0
Total MBC026 SPOT										0.00	0	0
Total For MBC026										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.68325				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.33773				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.63791				0.00	10,820,000,000	10,940,000,000
Total MBF035 SPOT										0.00	10,820,000,000	10,940,000,000
Total For MBF035										0.00	10,820,000,000	10,940,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.14946				0.00	0	10,000,000
Total MBF037 SPOT										0.00	0	10,000,000
Total For MBF037										0.00	0	10,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.61459				0.00	0	20,000,000
Total MBF039 SPOT										0.00	0	20,000,000
Total For MBF039										0.00	0	20,000,000
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.31209				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.27225				0.00	1,000,000,000	1,000,000,000
Total MBF042 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF042										0.00	1,000,000,000	1,000,000,000
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	101.56157				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.88883				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.91541				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.35268				0.00	0	1,500,000,000
Total MBF046 SPOT										0.00	0	1,500,000,000
Total For MBF046										0.00	0	1,500,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.16975				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	101.15531				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	93.57326	100.00000	93.33333				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	29.83770	100.00000	29.76542				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	28.93200	100.00000	28.86191				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	29.00923	100.00000	28.93896				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	27.83742	100.00000	27.76999				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	33.57250	100.00000	33.49117				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.55941				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.00500	101.10517	9.00500	101.08085				0.00	0	79,500,000
Total MBSA01 SPOT										0.00	0	79,500,000
Total For MBSA01										0.00	0	79,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			9.07500	100.54272	9.07500	100.51834			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.02418			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.01514			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.14985			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.16500	101.57060	8.16500	101.54839			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.04500	104.44641	9.04500	104.42131			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.83500	104.71329	9.83500	104.68597			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.32309			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.36807			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.85500	103.08380	9.85500	103.12434			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.09000	99.50860	9.09000	99.48444			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.81659			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	102.66672			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.49209			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.71000	104.21476	9.71000	103.35314			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.16490			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.49000	99.54867	11.49000	102.12143			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.98500	100.63735	10.98500	102.50985		21,970,000,000,000.00	2,000,000,000	1,000,000,000	
Total MMIG05 SPOT								21,970,000,000,000.00	2,000,000,000	1,000,000,000	
Total For MMIG05								21,970,000,000,000.00	2,000,000,000	1,000,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	39.67488	100.00000	39.57771			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.79000	99.50976	8.79000	99.48637			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.73000	105.83288	8.73000	105.80831			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	7.08241	100.89771	7.06513			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.17264	100.61875	7.15517			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.28436				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.39505				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.41304				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.60899				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.74903				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.53593	100.00000	12.50524				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.42115	100.00000	13.38828				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			10.05500	91.32827	10.05500	91.30366			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.71000	103.52437	9.71000	103.49755			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.86000	101.73271	7.86000	101.71140			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.53500	97.57382	9.53500	97.54913			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.16000	102.66248	9.16000	102.63722			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.65500	102.23947	9.65500	102.21299			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	100.65671			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.52000	102.93853	9.52000	102.91640			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.76000	98.11700	9.76000	98.09159			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	100.84301			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.45000	96.83317	10.45000	96.80638		35,948,000,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								15,948,000,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								15,948,000,000,000.00	3,440,000,000	860,000,000	
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.49261			0.00	48,720,000,000	24,360,000,000
Total NBK16B SPOT									0.00	48,720,000,000	24,360,000,000
Total For NBK16B									0.00	48,720,000,000	24,360,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			10.62000	96.79995	10.62000	96.77259			0.00	0	1,050,000,000
Total NBK17A SPOT									0.00	0	1,050,000,000
Total For NBK17A									0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	99.99796			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			9.48500	99.09071	9.48500	99.06563			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.08552			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.91000	98.62412	9.91000	98.59806			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.79639			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.69000	97.83588	10.69000	97.80804			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.26764			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.89000	100.36782	10.89000	101.97391			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.28917			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			8.97000	111.17026	8.97000	105.80642			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.26624			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			10.54000	106.57242	10.54000	101.08265			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.27379			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.79000	106.77783	10.79000	101.16731			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.30004			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.29435			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.79168			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	99.89959			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.11911			0.00	2,400,000,000	1,200,000,000
Total NBK28B SPOT									0.00	2,400,000,000	1,200,000,000
Total For NBK28B									0.00	2,400,000,000	1,200,000,000
NBK3A On 09/09/2019 Spot Bond			9.05500	109.78196	9.05500	109.75526		21,732,000,000,000.00	0.00	2,400,000,000	600,000,000
Total NBK3A SPOT								21,732,000,000,000.00	0.00	2,400,000,000	600,000,000
Total For NBK3A								21,732,000,000,000.00	0.00	2,400,000,000	600,000,000
NBK4 On 28/10/2024 Spot Bond			11.01500	39.38083	11.01500	39.37048			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.86795			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.90500	102.09303	7.90500	102.07148			0.00	0	0
Total NBK9A SPOT									0.00	0	0
Total For NBK9A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.32589				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	99.92608				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.87704				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.66013				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.59730				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	96.50324				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.19754				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.42651				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.57338				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.31047				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	101.28974				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.28884				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.53604				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.48116				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.18500	103.92791	10.18500	104.55362				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.47222				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.22000	102.77683	10.22000	103.38912				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.48116				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.33448				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.35555				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.49545				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.51333				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.86717				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.03274				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.47579				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.05615				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.75236				0.00	0	170,000,000
Total NED13 SPOT										0.00	0	170,000,000
Total For NED13										0.00	0	170,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.62440				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.25500	102.23718	10.25500	102.03379				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.52662				0.00	0	80,000,000
Total NED16 SPOT										0.00	0	80,000,000
Total For NED16										0.00	0	80,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	105.36683				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.00441				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.49811				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.40500	100.74751	11.40500	104.11906				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.94386				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	114.55487	9.44500	114.52583			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.19500	177.07595	2.19500	177.06540			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.59500	100.81721	2.59500	114.90712			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	193.55952	3.45000	193.54742			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.98500	111.28697	2.98500	111.27803			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.19000	155.42089	3.19000	145.40265			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.10000	157.27760	3.10000	157.03710			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.90500	104.84614	8.90500	104.82132			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.53500	103.24698	9.53500	103.36794			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.35432			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00700				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.00910				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00786				0.00	0	10,000,000
Total NQ1A18 SPOT										0.00	0	10,000,000
Total For NQ1A18										0.00	0	10,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01150				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.73500	103.23690	9.73500	103.35603				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01034				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.00952				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.01495				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.93500	103.22691	9.93500	103.34421				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.01117				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.01158				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.01847				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.02665				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.02169				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.01282				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.84500	108.72612	8.84500	108.70041				0.00	0	600,000,000
Total NRA018 SPOT										0.00	0	600,000,000
Total For NRA018										0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.64000	113.86006	9.64000	113.83061				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.09000	176.86179	2.09000	176.85176				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.09000	107.79320	11.09000	107.76141				0.00	0	2,510,000,000
Total NRA028 SPOT										0.00	0	2,510,000,000
Total For NRA028										0.00	0	2,510,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.55429				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.43160				0.00	0	2,500,000,000
Total NTC16 SPOT										0.00	0	2,500,000,000
Total For NTC16										0.00	0	2,500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.92077				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.83895				0.00	0	75,000,000
Total NTC18 SPOT										0.00	0	75,000,000
Total For NTC18										0.00	0	75,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.65263				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.90495			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	99.87422			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.61363	100.00000	16.57338			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.39051			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.05500	97.41759	10.05500	97.39162			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.73186			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.24000	98.98386	10.24000	100.15436			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.83500	98.61220	10.83500	99.58461			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.44000	98.66417	11.44000	99.27583			0.00	0	885,000,000
Total OML07 SPOT									0.00	0	885,000,000
Total For OML07									0.00	0	885,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.71368			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.82500	110.19242	10.82500	102.50607		21,650,000,000,000.00		2,000,000,000	1,000,000,000
Total OML09 SPOT								21,650,000,000,000.00		2,000,000,000	1,000,000,000
Total For OML09								21,650,000,000,000.00		2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.34000	110.29583	11.34000	102.29698		22,680,000,000,000.00		2,000,000,000	1,000,000,000
Total OML10 SPOT								22,680,000,000,000.00		2,000,000,000	1,000,000,000
Total For OML10								22,680,000,000,000.00		2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OTCA2 On 31/07/2016 Spot Bond			100.00000	54.66520	100.00000	54.53277				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	99.78107				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	106.50223				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	99.87864				0.00	0	0
Total PMM20 SPOT										0.00	0	0
Total For PMM20										0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	99.87938				0.00	0	0
Total PMM21 SPOT										0.00	0	0
Total For PMM21										0.00	0	0
PMM22 On 04/05/2016 Spot Bond				100.00000	0.00000	100.39874				0.00	0	0
Total PMM22 SPOT										0.00	0	0
Total For PMM22										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.26925				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.08278				0.00	3,400,000,000	2,120,000,000
Total PPC002 SPOT										0.00	3,400,000,000	2,120,000,000
Total For PPC002										0.00	3,400,000,000	2,120,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.65789				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.81000	101.20177	9.81000	104.18539				0.00	0	110,000,000
Total PPC004 SPOT										0.00	0	110,000,000
Total For PPC004										0.00	0	110,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.60386			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.61115			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.62734			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.69691			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.71307			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.46965			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			8.26000	44.27694	8.26000	44.26715			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.83500	107.78125	6.83500	107.76135		910,531,360,000,000.00	133,216,000,000	98,200,000,000	
Total R159 SPOT								10,531,360,000,000.00	133,216,000,000	98,200,000,000	
Total For R159								10,531,360,000,000.00	133,216,000,000	98,200,000,000	
R159P On 15/09/2016 Spot Bond			6.66500	94.89352	6.66500	94.87643		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			8.44000	119.17870	8.44000	119.15179		507,070,168,152,000.00	3,733,065,185,800	774,855,464,100	
Total R186 SPOT								17,070,168,152,000.00	733,065,185,800	774,855,464,100	
Total For R186								17,070,168,152,000.00	733,065,185,800	774,855,464,100	
R187P On 21/12/2026 Spot Bond			8.18000	41.18306	8.18000	41.17404		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			8.10000	38.36443	8.10000	38.35610		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			1.68500	290.31005	1.68500	296.51217			7,560,056,305,500.00	4,486,680,300	16,083,980,300
Total R197 SPOT									7,560,056,305,500.00	4,486,680,300	16,083,980,300
Total For R197									7,560,056,305,500.00	4,486,680,300	16,083,980,300
R202 On 07/12/2033 Spot Bond			1.82500	238.91481	1.84500	241.53632			229,728,375,832,500.00	125,878,562,100	217,002,659,600
Total R202 SPOT									29,728,375,832,500.00	125,878,562,100	217,002,659,600
Total For R202									29,728,375,832,500.00	125,878,562,100	217,002,659,600
R2023 On 28/02/2023 Spot Bond			8.25000	99.17455	8.25500	99.12595			469,037,481,425,000.00	541,701,512,900	516,770,774,200
Total R2023 SPOT									39,037,481,425,000.00	541,701,512,900	516,770,774,200
Total For R2023									39,037,481,425,000.00	541,701,512,900	516,770,774,200
R203 On 15/09/2017 Spot Bond			7.24000	103.31274	7.23000	103.30938			668,152,740,016,000.00	2,440,352,588,400	1,177,998,856,200
Total R203 SPOT									8,152,740,016,000.00	440,352,588,400	177,998,856,200
Total For R203									8,152,740,016,000.00	440,352,588,400	177,998,856,200
R2030 On 31/01/2030 Spot Bond			8.85000	95.77650	8.84500	95.79201			265,144,161,790,000.00	1,272,897,645,400	756,741,636,200
Total R2030 SPOT									5,144,161,790,000.00	272,897,645,400	756,741,636,200
Total For R2030									5,144,161,790,000.00	272,897,645,400	756,741,636,200
R2032 On 31/03/2032 Spot Bond			8.95500	95.29623	8.95500	95.27343			478,648,770,739,000.00	276,789,365,800	168,612,707,200
Total R2032 SPOT									7,864,770,739,000.00	276,789,365,800	168,612,707,200
Total For R2032									7,864,770,739,000.00	276,789,365,800	168,612,707,200
R2035 On 28/02/2035 Spot Bond			9.04000	100.64031	9.04000	100.61572			875,876,240,000,000.00	1,756,181,000,000	607,340,000,000
Total R2035 SPOT									5,876,240,000,000.00	756,181,000,000	507,340,000,000
Total For R2035									5,876,240,000,000.00	756,181,000,000	507,340,000,000
R2037 On 31/01/2037 Spot Bond			9.06500	97.44781	9.07500	97.33484			829,382,421,578,000.00	1,194,636,781,200	736,277,750,000
Total R2037 SPOT									29,382,421,578,000.00	194,636,781,200	736,277,750,000
Total For R2037									29,382,421,578,000.00	194,636,781,200	736,277,750,000
R204 On 21/12/2018 Spot Bond			7.62500	104.47500	7.62500	104.45364			147,932,452,137,500.00	1,855,466,551,100	725,380,775,600
Total R204 SPOT									17,932,452,137,500.00	855,466,551,100	725,380,775,600
Total For R204									17,932,452,137,500.00	855,466,551,100	725,380,775,600
R2040 On 31/01/2040 Spot Bond			9.14500	103.38338	9.14500	101.45958			415,692,000,000,000.00	1,029,600,000,000	316,750,000,000
Total R2040 SPOT									15,692,000,000,000.00	029,600,000,000	316,750,000,000
Total For R2040									15,692,000,000,000.00	029,600,000,000	316,750,000,000
R2044 On 31/01/2044 Spot Bond			9.14000	98.88407	9.15500	98.71437			633,885,951,886,000.00	397,580,519,900	436,194,266,100
Total R2044 SPOT									3,885,951,886,000.00	397,580,519,900	436,194,266,100
Total For R2044									3,885,951,886,000.00	397,580,519,900	436,194,266,100
R2048 On 28/02/2048 Spot Bond			9.12000	98.27418	9.13000	98.15006			168,827,853,648,000.00	676,406,562,900	752,415,519,600
Total R2048 SPOT									8,827,853,648,000.00	676,406,562,900	752,415,519,600
Total For R2048									8,827,853,648,000.00	676,406,562,900	752,415,519,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			7.86000	100.52830	7.85500	100.52438		055,995,956,656,000.00	2,551,653,429,600	980,133,917,000	
Total R207 SPOT								5,995,956,656,000.00	551,653,429,600	980,133,917,000	
Total For R207								5,995,956,656,000.00	551,653,429,600	980,133,917,000	
R208 On 31/03/2021 Spot Bond			8.01000	95.66565	8.01000	95.64512		095,282,994,655,000.00	1,010,647,065,500	629,035,632,200	
Total R208 SPOT								5,282,994,655,000.00	010,647,065,500	629,035,632,200	
Total For R208								5,282,994,655,000.00	010,647,065,500	629,035,632,200	
R209 On 31/03/2036 Spot Bond			8.99000	75.59209	9.00000	75.49965		813,702,912,684,000.00	1,536,563,171,600	798,408,821,600	
Total R209 SPOT								3,702,912,684,000.00	536,563,171,600	798,408,821,600	
Total For R209								3,702,912,684,000.00	536,563,171,600	798,408,821,600	
R210 On 31/03/2028 Spot Bond			1.70000	181.89377	1.70000	181.88537		205,949,435,730,000.00	121,146,726,900	73,936,831,000	
Total R210 SPOT								5,949,435,730,000.00	121,146,726,900	73,936,831,000	
Total For R210								5,949,435,730,000.00	121,146,726,900	73,936,831,000	
R211 On 31/01/2017 Spot Bond			1.73000	135.45790	1.73000	135.45156		61,990,389,523,000.00	35,832,595,100	30,284,895,100	
Total R211 SPOT								1,990,389,523,000.00	35,832,595,100	30,284,895,100	
Total For R211								1,990,389,523,000.00	35,832,595,100	30,284,895,100	
R212 On 31/01/2022 Spot Bond			1.75000	141.83342	1.75000	141.82670		735,572,371,275,000.00	420,327,069,300	235,313,969,300	
Total R212 SPOT								5,572,371,275,000.00	420,327,069,300	235,313,969,300	
Total For R212								5,572,371,275,000.00	420,327,069,300	235,313,969,300	
R213 On 28/02/2031 Spot Bond			8.90500	85.95221	8.90000	85.96814		744,095,304,706,000.00	1,543,413,285,200	731,514,893,800	
Total R213 SPOT								4,095,304,706,000.00	543,413,285,200	731,514,893,800	
Total For R213								4,095,304,706,000.00	543,413,285,200	731,514,893,800	
R214 On 28/02/2041 Spot Bond			9.05500	76.35934	9.06000	76.30163		415,975,993,997,000.00	1,039,864,825,400	975,466,758,100	
Total R214 SPOT								5,975,993,997,000.00	039,864,825,400	975,466,758,100	
Total For R214								5,975,993,997,000.00	039,864,825,400	975,466,758,100	
R229C On 15/03/2016 Spot Bond			6.65500	98.05134	6.65500	98.03382		0.00	0	0	
Total R229C SPOT								0.00	0	0	
Total For R229C								0.00	0	0	
R230C On 15/09/2016 Spot Bond			6.66500	94.89352	6.66500	94.87643		0.00	0	0	
Total R230C SPOT								0.00	0	0	
Total For R230C								0.00	0	0	
R328C On 21/12/2015 Spot Bond			6.67500	99.56301	6.67500	99.54489		0.00	0	0	
Total R328C SPOT								0.00	0	0	
Total For R328C								0.00	0	0	
R329C On 21/06/2016 Spot Bond			6.65500	96.36508	6.65500	96.34785		0.00	0	0	
Total R329C SPOT								0.00	0	0	
Total For R329C								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R330C On 21/12/2016 Spot Bond			6.71500	93.20412	6.71500	93.18730				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			7.20500	89.51041	7.20500	89.49310				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			7.25500	86.31185	7.25500	86.29504				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.63000	82.52148	7.63000	82.50459				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.61000	79.53593	7.61000	79.51970				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.59000	76.67318	7.59000	76.65757				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.58000	73.89876	7.58000	73.88374				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.81500	70.46845	7.81500	70.45369				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.79500	67.88461	7.79500	67.87042				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.93000	64.86741	7.93000	64.85363				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.90000	62.50282	7.90000	62.48959				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.87000	60.24182	7.87000	60.22911				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R342C On 21/12/2022 Spot Bond			7.84000	58.07939	7.84000	58.06718				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.80000	56.05156	7.80000	56.03984				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.76000	54.11539	7.76000	54.10414				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			8.38000	49.50163	8.38000	49.49053				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.34000	47.67658	8.34000	47.66594				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.30000	45.93649	8.30000	45.92629				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.26000	44.27694	8.26000	44.26715				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.22000	42.69377	8.22000	42.68438				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.18000	41.18306	8.18000	41.17404				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.14000	39.74111	8.14000	39.73245				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			8.10000	38.36443	8.10000	38.35610				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.02749				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.99608				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.77442				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.87940				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	40.08227	100.00000	39.98516				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	22.77427	100.00000	22.71910				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	46.38133	100.00000	46.26774				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	46.33612	100.00000	46.22263				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	24.12724	100.00000	24.06879				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	29.82823	100.00000	29.74874				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.07434	100.00000	9.04806				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	21.53148	100.00000	21.47410				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	15.83942	100.00000	15.79721				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	10.26910	100.00000	10.24174			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.64767			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.45900			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.39074			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	99.97799			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.27825			0.00	0	0
Total RDFC22 SPOT									0.00	0	0
Total For RDFC22									0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.02028			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.58784			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.99292			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
RDFC2 On 02/06/2016 Spot Bond			100.00000	54.42547	100.00000	100.00000		070,000,000,000,000.00	40,700,000,000	40,700,000,000	
Total RDFC27 SPOT								'0,000,000,000,000.00	40,700,000,000	40,700,000,000	
Total For RDFC27								'0,000,000,000,000.00	40,700,000,000	40,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC2 On 02/12/2016 Spot Bond			100.00000	36.38450	100.00000	100.00000			430,000,000,000,000.00	14,300,000,000	14,300,000,000
Total RDFC28 SPOT									10,000,000,000,000.00	14,300,000,000	14,300,000,000
Total For RDFC28									10,000,000,000,000.00	14,300,000,000	14,300,000,000
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.01539			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.76923			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
REBC0 On 21/11/2016 Spot Bond				100.00000	0.00000	100.06246			0.00	0	0
Total REBC03 SPOT									0.00	0	0
Total For REBC03									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	102.04206			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.50164			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	22.82063	100.00000	24.63699			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	13.82569	100.00000	15.67640			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.17252	100.00000	12.04450			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	8.75499	100.00000	10.65507			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.86748			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.43748			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.89719				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.01669				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.15823				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.76693				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.78421				0.00	1,000,000,000	1,000,000,000
Total RES32 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RES32										0.00	1,000,000,000	1,000,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	91.73552				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	97.96748				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	97.69410				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.82225				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	85.48156				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	101.88362				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018 On 12/02/2020 Spot Bond			12.35000	105.64267	12.35000	105.60827			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.05716	100.00000	15.02069			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.26025			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	10.65872	100.00000	10.63262			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	57.94178	100.00000	57.80141			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	84.88372	100.00000	84.68677			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	13.83504	100.00000	13.81819			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	56.87337	100.00000	56.73559			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.39777			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	59.50875			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.33000	103.65662	9.33000	103.63079			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.77500	102.95783	9.77500	102.93098			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.25000	104.71457	10.25000	104.68598			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
RWC01 On 26/02/2016 Spot Bond			100.00000	80.04386	100.00000	79.86871			0.00	0	0
Total RWC01 SPOT									0.00	0	0
Total For RWC01									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	99.46074			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.03500	102.69238	8.03500	102.67016			0.00	0	165,000,000
Total SBK12 SPOT									0.00	0	165,000,000
Total For SBK12									0.00	0	165,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.85159			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.48000	100.21958	9.48000	100.19421			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.30585			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.04646			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.53980			0.00	0	1,800,000,000
Total SBK17 SPOT									0.00	0	1,800,000,000
Total For SBK17									0.00	0	1,800,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.43169			0.00	0	91,000,000
Total SBK18 SPOT									0.00	0	91,000,000
Total For SBK18									0.00	0	91,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.70632			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	99.84382			0.00	0	100,000,000
Total SBK20 SPOT									0.00	0	100,000,000
Total For SBK20									0.00	0	100,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.40999			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.07276			0.00	0	75,000,000
Total SBK22 SPOT									0.00	0	75,000,000
Total For SBK22									0.00	0	75,000,000
SBK23 On 28/05/2022 Spot Bond			11.85500	98.65780	11.85500	98.62693			0.00	0	1,940,000,000
Total SBK23 SPOT									0.00	0	1,940,000,000
Total For SBK23									0.00	0	1,940,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.00656			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.12500	99.56980	9.12500	99.54552			0.00	0	2,545,000,000
Total SBK9 SPOT									0.00	0	2,545,000,000
Total For SBK9									0.00	0	2,545,000,000
SBN33 On 15/09/2017 Spot Bond			8.63000	101.01259	8.63000	100.98915			0.00	0	19,900,000
Total SBN33 SPOT									0.00	0	19,900,000
Total For SBN33									0.00	0	19,900,000
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.51344			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.15147			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.18000	102.78737	8.18000	102.76473			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.05380			0.00	0	23,600,000,000
Total SBS15 SPOT									0.00	0	23,600,000,000
Total For SBS15									0.00	0	23,600,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.39096			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.27976				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.41000	107.63271	9.41000	107.60568				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.34000	98.49525	10.34000	98.46798				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.20598				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.38918				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.84893				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.97500	99.76265	8.97500	99.73859				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	36.20886	100.00000	36.12916				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.74500	104.84068	9.74500	104.81358				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.55411				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.00500	103.04433	9.00500	103.01953				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.35000	86.47503	10.35000	86.45107				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.62700			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.09000	102.43012	10.09000	102.40257			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.34112			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.37711			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.24000	101.08493	10.24000	101.05719			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.73751			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.48791			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.26500	98.22132	9.26500	98.19715			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.59000	94.29579	10.59000	94.26935			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.15000	93.02346	11.15000	92.99603			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.78000	95.01185	9.78000	94.98693		11,540,400,000,000.00		1,180,000,000	590,000,000
Total SBS4 SPOT								11,540,400,000,000.00		1,180,000,000	590,000,000
Total For SBS4								11,540,400,000,000.00		1,180,000,000	590,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.27754			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			9.89500	106.13014	9.89500	100.79583			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.52000	106.80550	10.52000	101.12952			0.00	0	20,000,000,000
Total SBS42 SPOT									0.00	0	20,000,000,000
Total For SBS42									0.00	0	20,000,000,000
SBS43 On 12/11/2027 Spot Bond			10.69000	107.03933	10.69000	101.27239			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS9 On 07/07/2016 Spot Bond			7.31500	106.83153	7.31500	106.81068			0.00	0	0
Total SBS9 SPOT									0.00	0	0
Total For SBS9									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.29500	123.22550	2.29500	284.84719			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			2.34000	133.23500	2.34000	134.50529		234,000,000,000.00		100,000,000	50,000,000
Total SBSI12 SPOT								234,000,000,000.00		100,000,000	50,000,000
Total For SBSI12								234,000,000,000.00		100,000,000	50,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	33.82846	100.00000	33.74561			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	39.19141	100.00000	39.09543			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				172.65187	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			3.00000	119.01211	3.00000	133.49214			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.96587	6.50000	100.94823			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.60167			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.51004			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.73000	103.62548	8.73000	103.60129			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	103.10111			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.04161			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.33806			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	52.20318	100.00000	52.07671			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.58454			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.83141			0.00	1,000,000,000	1,000,000,000
Total SHS14 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SHS14									0.00	1,000,000,000	1,000,000,000
SHS16I On 29/06/2016 Spot Bond			100.00000	59.17002	100.00000	59.02511			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	64.97442	100.00000	64.81529			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	45.48388	100.00000	45.37368			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.57000	103.09593	9.57000	103.06946			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.85285			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.01613			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.26317			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.31036			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.91000	103.74903	9.91000	103.72162			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.28589			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS27 On 15/04/2016 Spot Bond				100.00000	0.00000	100.26117			0.00	0	0
Total SHS27 SPOT									0.00	0	0
Total For SHS27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.27442			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.08500	103.76393	8.08500	103.74159		323,400,000,000.00		40,000,000	1,160,000,000
Total SLI2 SPOT								323,400,000,000.00		40,000,000	1,160,000,000
Total For SLI2								323,400,000,000.00		40,000,000	1,160,000,000
SLI3 On 15/08/2018 Spot Bond			9.27500	101.08069	9.27500	101.05579		0.00		0	260,000,000
Total SLI3 SPOT								0.00		0	260,000,000
Total For SLI3								0.00		0	260,000,000
SNT01 On 15/09/2017 Spot Bond			8.63000	101.01259	8.63000	100.98915		0.00		0	3,770,000,000
Total SNT01 SPOT								0.00		0	3,770,000,000
Total For SNT01								0.00		0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.01154		0.00		0	0
Total SPDA2 SPOT								0.00		0	0
Total For SPDA2								0.00		0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.33295		0.00		0	0
Total SPDA4 SPOT								0.00		0	0
Total For SPDA4								0.00		0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.01036		0.00		0	30,000,000
Total SPDA5 SPOT								0.00		0	30,000,000
Total For SPDA5								0.00		0	30,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.01202		0.00		0	0
Total SPDA6 SPOT								0.00		0	0
Total For SPDA6								0.00		0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.18445		0.00		0	0
Total SPG001 SPOT								0.00		0	0
Total For SPG001								0.00		0	0
SSA01 On 28/06/2016 Spot Bond			7.93000	104.93907	7.93000	104.91678		0.00		0	0
Total SSA01 SPOT								0.00		0	0
Total For SSA01								0.00		0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.92441		0.00		0	0
Total SSA04 SPOT								0.00		0	0
Total For SSA04								0.00		0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.86579		0.00	1,000,000,000	1,000,000,000	1,000,000,000
Total SSA05 SPOT								0.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For SSA05								0.00	1,000,000,000	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			9.68500	95.21194	9.68500	95.18734			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.89026			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.36570			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.68111			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.58000	89.43212	9.58000	89.40926			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.58000	89.43212	9.58000	89.40926			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.27500	95.82027	9.27500	95.79666			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.55328			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.11000	101.86496	8.11000	101.84272			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.61500	114.29004	2.61500	114.71782			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			8.93500	101.00555	8.93500	100.98142			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 26/08/2018 Spot Bond			8.50000	102.87807	8.50000	100.00000			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			10.46000	104.80479	10.46000	104.77560			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.88245			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.77000	73.73820	10.77000	73.71684			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.78041			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.82424			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.40945			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.92082			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.51603			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.04431			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN031 SPOT									0.00	0	0
Total For SSN031									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.57514			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	99.86800			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03! On 17/11/2020 Spot Bond				100.00000	0.00000	100.17531				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 08/12/2015 Spot Bond				100.00000	0.00000	99.78168				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				100.00000	0.00000	99.74538				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				100.00000	0.00000	99.61770				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY1266 On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				100.00000	0.00000	98.87090				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY1268 On 28/01/2016 Spot Bond				100.00000	0.00000	98.85309				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY1269 On 03/02/2016 Spot Bond				100.00000	0.00000	98.74221				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SY1270 On 16/02/2016 Spot Bond				100.00000	0.00000	98.49981				0.00	0	0
Total SY1270 SPOT										0.00	0	0
Total For SY1270										0.00	0	0
SY1271 On 16/02/2016 Spot Bond				100.00000	0.00000	98.49953				0.00	0	0
Total SY1271 SPOT										0.00	0	0
Total For SY1271										0.00	0	0
SY1272 On 15/12/2015 Spot Bond				100.00000	0.00000	99.65281				0.00	400,000,000	100,000,000
Total SY1272 SPOT										0.00	400,000,000	100,000,000
Total For SY1272										0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1273 On 18/02/2016 Spot Bond				100.00000	0.00000	98.46647				0.00	0	0
Total SY1273 SPOT										0.00	0	0
Total For SY1273										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.09000	100.82733	9.09000	100.80285				0.00	0	125,000,000
Total SZ25 SPOT										0.00	0	125,000,000
Total For SZ25										0.00	0	125,000,000
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01161				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.01450				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.50500	95.39019	9.50500	100.88897				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	81.94997	100.00000	81.76907				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.71593				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.45103				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.71005				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27815				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.76877				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.53037				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.53426				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.06029				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.08653				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS137 On 16/11/2016 Spot Bond				100.00000	0.00000	100.14226				0.00	0	0
Total TFS137 SPOT										0.00	0	0
Total For TFS137										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.73500	103.48290	7.73500	103.46156			22,199,450,000,000.00	2,870,000,000	2,870,000,000	
Total TFS84 SPOT									22,199,450,000,000.00	2,870,000,000	2,870,000,000	
Total For TFS84									22,199,450,000,000.00	2,870,000,000	2,870,000,000	
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.78676				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.80736				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.79330	7.83000	102.77185				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.77543				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.80118				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	88.77144	7.39000	102.61690				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.75080				0.00	0	60,644,900
Total TH10A7 SPOT										0.00	0	60,644,900
Total For TH10A7										0.00	0	60,644,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.77626			0.00	0	350,000,000
Total TH10A8 SPOT									0.00	0	350,000,000
Total For TH10A8									0.00	0	350,000,000
TH10A2 On 18/07/2017 Spot Bond			7.16000	89.09538	7.16000	102.53586			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.82611			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.82204			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.91952			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.93289			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.30271			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.25755			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74978			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78237			0.00	0	1,700,000,000
Total TH11A2 SPOT									0.00	0	1,700,000,000
Total For TH11A2									0.00	0	1,700,000,000
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.11245	8.73000	103.08851			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.53634			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	100.77626				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11Aε On 18/07/2041 Spot Bond			9.09500	92.02581	9.09500	100.83807				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38918				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	100.80118				0.00	0	100,000,000
Total TH11A8 SPOT										0.00	0	100,000,000
Total For TH11A8										0.00	0	100,000,000
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82815				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.81696				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83824				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91748				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.94008				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90409				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23244				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.23646				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.24781				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.06286				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.06484				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.45500	100.81565	9.45500	101.51080				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.06365				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.06642				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.36500	99.69999	9.36500	99.67520				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.01119				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.01450				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.47500	89.78147	9.47500	98.57106				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.06997				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.06997				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.01823				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.01823				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.07626				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.07626				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.02484				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.02475				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.10161				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.10161				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.22550				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.05112				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.06183				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.06357				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.06642				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.60500	99.19201	9.60500	101.27600				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond			100.00000		0.00000	100.06997				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13C On 21/08/2020 Spot Bond			100.00000		0.00000	100.07548				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13D On 21/08/2020 Spot Bond			100.00000		0.00000	100.07313				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond			100.00000		0.00000	100.80221				0.00	4,000,000,000	2,000,000,000
Total TH9A10 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TH9A10										0.00	4,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A On 18/04/2036 Spot Bond			101.06155	6.36344	101.06155	6.34789				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.90321				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.78676				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.01510				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.78676				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.79706				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.80221				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.78058				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.79706				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.85369				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.85369				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.85369				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.93598				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.95653				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.93084				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.34095				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.36651				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.35629				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.67500	92.21590	9.67500	92.15838				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.20000	102.19410	8.20000	102.17154		166,040,000,000,000.00	142,200,000,000	46,300,000,000	
Total TN17 SPOT								166,040,000,000,000.00	142,200,000,000	46,300,000,000	
Total For TN17								166,040,000,000,000.00	142,200,000,000	46,300,000,000	
TN20 On 17/09/2020 Spot Bond			9.54000	105.65137	9.54000	105.62432		902,484,000,000,000.00	94,600,000,000	37,360,899,500	
Total TN20 SPOT								902,484,000,000,000.00	94,600,000,000	37,360,899,500	
Total For TN20								902,484,000,000,000.00	94,600,000,000	37,360,899,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.50541	100.00000	2.49934		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			10.05500	104.61964	10.05500	104.59144		448,453,000,000,000.00	44,600,000,000	22,630,000,000	
Total TN23 SPOT								448,453,000,000,000.00	44,600,000,000	22,630,000,000	
Total For TN23								448,453,000,000,000.00	44,600,000,000	22,630,000,000	
TN25 On 19/08/2025 Spot Bond			10.37000	97.29972	10.37000	97.27299		630,496,000,000,000.00	60,800,000,000	34,200,000,000	
Total TN25 SPOT								630,496,000,000,000.00	60,800,000,000	34,200,000,000	
Total For TN25								630,496,000,000,000.00	60,800,000,000	34,200,000,000	
TN27 On 14/11/2027 Spot Bond			10.35500	90.45813	10.35500	90.43304		202,958,000,000,000.00	19,600,000,000	10,300,000,000	
Total TN27 SPOT								202,958,000,000,000.00	19,600,000,000	10,300,000,000	
Total For TN27								202,958,000,000,000.00	19,600,000,000	10,300,000,000	
TN30 On 09/10/2030 Spot Bond			10.82500	99.00277	10.82500	98.97425		28,145,000,000,000.00	2,600,000,000	9,500,000,000	
Total TN30 SPOT								28,145,000,000,000.00	2,600,000,000	9,500,000,000	
Total For TN30								28,145,000,000,000.00	2,600,000,000	9,500,000,000	
TN40 On 09/10/2040 Spot Bond			11.05000	98.88323	11.05000	98.85418		61,880,000,000,000.00	5,600,000,000	7,800,000,000	
Total TN40 SPOT								61,880,000,000,000.00	5,600,000,000	7,800,000,000	
Total For TN40								61,880,000,000,000.00	5,600,000,000	7,800,000,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.64290		0.00	1,490,000,000	1,490,000,000	
Total TNF16 SPOT								0.00	1,490,000,000	1,490,000,000	
Total For TNF16								0.00	1,490,000,000	1,490,000,000	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.81699		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.21806		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.18971			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.26809			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.18998			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.19538			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.19429			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.84500	10.00000	103.81800			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0:On 05/04/2017 Spot Bond				100.00000	0.00000	101.12990			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0:On 05/04/2018 Spot Bond				100.00000	0.00000	101.08725			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0:On 10/04/2016 Spot Bond				100.00000	0.00000	100.97840			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.37501			0.00	1,000,000,000	1,200,000,000
Total TPDA05 SPOT									0.00	1,000,000,000	1,200,000,000
Total For TPDA05									0.00	1,000,000,000	1,200,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.91705	10.00000	99.88941			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.91911	9.75000	99.89216			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.92028	100.00000	9.89384			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.26871			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	100.28320			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.75500	101.81097	9.75500	104.01649			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2B: On 14/12/2025 Spot Bond				100.00000	0.00000	100.30616			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2C: On 14/12/2025 Spot Bond				100.00000	0.00000	100.35203			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2D: On 14/12/2025 Spot Bond				100.00000	0.00000	100.45766			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRAA1: On 14/06/2024 Spot Bond				100.00000	0.00000	101.49691			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	101.58622			0.00	0	100,000,000
Total TRAA2 SPOT									0.00	0	100,000,000
Total For TRAA2									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.16665	100.00000	9.14420				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.76588	100.00000	9.74197				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.63582				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.12544	100.00000	10.10063				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.64574				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.42505	100.00000	10.39952				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.92325				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	14.08041	100.00000	14.04592				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.53638				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	18.09530	100.00000	18.05099				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.39638	100.00000	13.36392				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.95329	100.00000	1.94470				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	99.73584				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	98.96979				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	98.72260				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	98.43599				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	98.15278				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	97.84607				0.00	20,000,000,000	5,000,000,000
Total TSP186 SPOT										0.00	20,000,000,000	5,000,000,000
Total For TSP186										0.00	20,000,000,000	5,000,000,000
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	97.57686				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	96.79694				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond				100.00000	0.00000	96.49679				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	96.18463				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	99.11605				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	94.86049				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP196 On 15/09/2016 Spot Bond				100.00000	0.00000	94.21233				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP197 On 13/10/2016 Spot Bond				100.00000	0.00000	93.79287				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP198 On 27/10/2016 Spot Bond				100.00000	0.00000	93.48321				0.00	0	0
Total TSP198 SPOT										0.00	0	0
Total For TSP198										0.00	0	0
TSP199 On 24/11/2016 Spot Bond			100.00000	50.19026	100.00000	100.00000				0.00	0	0
Total TSP199 SPOT										0.00	0	0
Total For TSP199										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.04503	100.00000	15.00858				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.83095				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	93.84282				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.13608				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	101.73836				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	101.70137				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.00000	0.00000	101.32430				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	101.25079				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.00000	0.00000	100.83318				0.00	0	0
Total TWC126 SPOT										0.00	0	0
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.00000	0.00000	100.79615				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.00000	0.00000	100.75912				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.75598				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.66654				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWC13 On 12/02/2016 Spot Bond				100.00000	0.00000	100.37025				0.00	0	0
Total TWC131 SPOT										0.00	0	0
Total For TWC131										0.00	0	0
TWC13 On 04/05/2016 Spot Bond				100.00000	0.00000	100.34481				0.00	0	0
Total TWC132 SPOT										0.00	0	0
Total For TWC132										0.00	0	0
TWC13 On 22/02/2016 Spot Bond				100.00000	0.00000	100.05706				0.00	0	0
Total TWC133 SPOT										0.00	0	0
Total For TWC133										0.00	0	0
TWC13 On 26/02/2016 Spot Bond			100.00000		100.00000	80.21978				0.00	0	0
Total TWC134 SPOT										0.00	0	0
Total For TWC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC13 On 25/05/2016 Spot Bond			100.00000	50.00000	100.00000	100.00000				0.00	0	0
Total TWC135 SPOT										0.00	0	0
Total For TWC135										0.00	0	0
TWC13 On 26/02/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TWC136 SPOT										0.00	0	0
Total For TWC136										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.87781				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.87861				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCJ2 On 26/02/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TWCJ23 SPOT										0.00	0	0
Total For TWCJ23										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.73918				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.80557				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
TWCM2 On 26/02/2016 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TWCM23 SPOT										0.00	0	0
Total For TWCM23										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.41000	107.75743	9.41000	107.73021				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.97645	100.00000	7.96065				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.27699	100.00000	8.25115				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	9.07943	100.00000	9.03951			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.79342	100.00000	7.77798			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.18358	100.00000	8.15803			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.85207	100.00000	8.81314			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.25088			0.00	0	0
Total VKC09 SPOT									0.00	0	0
Total For VKC09									0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	102.34970			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	101.67364			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	101.12388			0.00	0	0
Total VKC12 SPOT									0.00	0	0
Total For VKC12									0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	101.18129			0.00	0	0
Total VKC13 SPOT									0.00	0	0
Total For VKC13									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.34194			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.34247			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.39564			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.26125			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.33649			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.70980			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.49194	100.00000	7.47711			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.92962	100.00000	7.90487			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.30552	100.00000	10.26020			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.30890	100.00000	7.29443			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.83621	100.00000	7.81174			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.53312	100.00000	10.48680			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00047	100.00000	0.00047			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.22500	102.48623	7.22500	102.46646		131,495,000,000,000.00	18,200,000,000	9,100,000,000	
Total WS04 SPOT								131,495,000,000,000.00	18,200,000,000	9,100,000,000	
Total For WS04								131,495,000,000,000.00	18,200,000,000	9,100,000,000	
WS05 On 01/08/2018 Spot Bond			2.27000	241.32003	2.27000	241.30522		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			7.70000	101.78805	7.70000	101.76716			120,120,000,000,000.00	15,600,000,000	5,800,000,000
Total WSP2 SPOT									20,120,000,000,000.00	15,600,000,000	5,800,000,000
Total For WSP2									20,120,000,000,000.00	15,600,000,000	5,800,000,000
WSP3 On 28/05/2019 Spot Bond			8.18000	102.43036	8.18000	102.40804			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.48000	101.88922	8.48000	101.86622			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.70500	101.24450	8.70500	101.22106			29,597,000,000,000.00	3,400,000,000	6,700,000,000
Total WSP5 SPOT									29,597,000,000,000.00	3,400,000,000	6,700,000,000
Total For WSP5									29,597,000,000,000.00	3,400,000,000	6,700,000,000
Z083 On 30/09/2019 Spot Bond			7.57000	75.17355	7.57000	75.15821			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	56.78421	100.00000	56.67647			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.29e+017	275,456,253,600	190,415,820,604
Total for SPOT :									2.29e+017	275,456,253,600	190,415,820,604
Total Futures									2.29e+017	275,456,254,054	190,416,372,196
Total Options									0.00	0	48,434
Grand Total:									2.29e+017	275,456,254,054	190,416,420,630